



Daily MTM Report

Daily summary for: 15/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			7.00630	6.93110		14.57	78,050,182.00	11,140	264,925.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,019.00000	8,944,000	45.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,019.00000	6,944,000	42.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,019.00000	4,944,000	37.50	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,019.00000	2,944,000	30.59	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		2.00000	2,000	20.37	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,021.00000	946,000	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		107.00000	145,000	14.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		126.00000	89,000	14.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		982.00000	1,057,000	20.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	20.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,981.00000	2,056,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,981.00000	3,056,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,619.00000	1,544,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,069.00000	8,994,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,069.00000	6,994,000	42.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,069.00000	4,994,000	37.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.79	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,069.00000	2,994,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		88.00000	116,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		157.00000	110,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		932.00000	1,007,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,931.00000	2,006,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,931.00000	3,006,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,119.00000	9,044,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,119.00000	7,044,000	43.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,119.00000	5,044,000	37.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,119.00000	3,044,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.98	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,120.00000	1,045,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		72.00000	95,000	14.87	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		191.00000	139,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		882.00000	957,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,881.00000	1,956,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,881.00000	2,956,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,169.00000	9,094,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,169.00000	7,094,000	43.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,169.00000	5,094,000	37.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,169.00000	3,094,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,170.00000	1,095,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		58.00000	77,000	15.18	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	7.10	Put		227.00000	171,000	15.18	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		832.00000	907,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,831.00000	1,906,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,831.00000	2,906,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.68	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,070.00000	995,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,219.00000	9,144,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,219.00000	7,144,000	43.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,219.00000	5,144,000	38.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,219.00000	3,144,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.59	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,220.00000	1,145,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		47.00000	63,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		266.00000	207,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		783.00000	857,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	1,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,781.00000	1,856,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,781.00000	2,856,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,269.00000	9,194,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,269.00000	7,194,000	43.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,269.00000	5,194,000	38.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,269.00000	3,194,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,270.00000	1,195,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		38.00000	50,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		307.00000	244,000	15.79	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		734.00000	808,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,731.00000	1,806,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,731.00000	2,806,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,319.00000	9,244,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,319.00000	7,244,000	43.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.35	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	12.25	Put		5,319.00000	5,244,000	38.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,319.00000	3,244,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	22.20	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,320.00000	1,245,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		30.00000	40,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		349.00000	284,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		685.00000	758,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		4.00000	2,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,681.00000	1,756,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,681.00000	2,756,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,519.00000	9,444,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,519.00000	7,444,000	44.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,519.00000	5,444,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,519.00000	3,444,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,519.00000	1,444,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		13.00000	16,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		532.00000	460,000	17.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		492.00000	563,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	7,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,481.00000	1,556,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,481.00000	2,556,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,469.00000	9,394,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,469.00000	7,394,000	43.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,469.00000	5,394,000	38.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,469.00000	3,394,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,469.00000	1,394,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		16.00000	21,000	17.01	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		485.00000	415,000	17.01	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		539.00000	611,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	5,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,531.00000	1,606,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,531.00000	2,606,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	24.34	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		1,669.00000	1,594,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,569.00000	9,494,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,569.00000	7,494,000	44.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,569.00000	5,494,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,569.00000	3,494,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,569.00000	1,494,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		10.00000	13,000	17.62	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		579.00000	507,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		446.00000	515,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	9,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,431.00000	1,506,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,431.00000	2,506,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,369.00000	1,294,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,919.00000	8,844,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,919.00000	6,844,000	42.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,919.00000	4,844,000	37.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,919.00000	2,844,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2.00000	3,000	19.76	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		921.00000	847,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		165.00000	213,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		84.00000	57,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,081.00000	1,156,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,081.00000	2,156,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,081.00000	3,156,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,969.00000	8,894,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,969.00000	6,894,000	42.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,969.00000	4,894,000	37.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,969.00000	2,894,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	20.06	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		971.00000	896,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		134.00000	177,000	15.18	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		103.00000	71,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,031.00000	1,106,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,031.00000	2,106,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,031.00000	3,106,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,369.00000	9,294,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,369.00000	7,294,000	43.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,369.00000	5,294,000	38.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,369.00000	3,294,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		24.00000	32,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		393.00000	326,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		636.00000	709,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	3,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,631.00000	1,706,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,631.00000	2,706,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,419.00000	9,344,000	45.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,419.00000	7,344,000	43.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,419.00000	5,344,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,419.00000	3,344,000	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,419.00000	1,344,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		20.00000	26,000	16.70	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		439.00000	370,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		587.00000	660,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	4,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,581.00000	1,656,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,581.00000	2,656,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,119.00000	8,044,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,119.00000	6,044,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,119.00000	4,044,000	34.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,119.00000	2,044,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,881.00000	3,956,000	18.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,169.00000	2,094,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	27.19	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,569.00000	2,494,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,269.00000	2,194,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,619.00000	2,544,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		3.00000	3,000	19.45	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		872.00000	797,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,969.00000	1,894,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	26.17	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		676.00000	602,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		7.00000	8,000	18.23	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,869.00000	1,794,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	25.56	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		4.00000	5,000	18.84	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		773.00000	699,000	18.84	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,069.00000	1,994,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.79	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		627.00000	554,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		8.00000	10,000	17.93	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.10160	7.02480		14.97	29,904,837.60	4,211	70,494.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		49.00000	55,000	18.85	0.00	0	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,024.00000	953,000	18.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		46.00000	51,000	19.07	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,071.00000	999,000	19.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		53.00000	59,000	18.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		978.00000	907,000	18.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,500.00000	1,425,000	21.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		25.00000	27,000	21.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,476.00000	3,399,000	25.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		425.00000	370,000	15.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		150.00000	172,000	15.83	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,403.00000	1,329,000	20.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		28.00000	31,000	20.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		582.00000	521,000	16.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		107.00000	123,000	16.70	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		623.00000	561,000	16.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		98.00000	113,000	16.91	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		666.00000	602,000	17.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		91.00000	104,000	17.13	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		388.00000	336,000	15.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		163.00000	188,000	15.62	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		286.00000	241,000	14.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		211.00000	243,000	14.97	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		501.00000	443,000	16.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		126.00000	145,000	16.26	0.00	0	65.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			7.19410	7.11610		15.17	0.00	0	15,119.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		217.00000	242,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		551.00000	498,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		205.00000	228,000	16.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		589.00000	534,000	16.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		231.00000	257,000	15.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		515.00000	463,000	15.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		566.00000	624,000	15.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		150.00000	130,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29350	7.21450		15.26	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		188.00000	204,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,024.00000	961,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		181.00000	196,000	17.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,067.00000	1,003,000	17.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		196.00000	213,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		982.00000	920,000	17.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.30370	9.22780		18.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,645.00000	1,695,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,617.00000	1,591,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,630.00000	1,678,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,652.00000	1,624,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,663.00000	1,713,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,585.00000	1,559,000	19.87	0.00	0	0.00
\$ / R M/	On	13/12/2010	Foreign Exchange Future			7.00630	6.93110		14.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call		8,790.00000	11,588,000	14.57	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put		15,680.00000	10,958,000	14.57	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call		7,169.00000	9,494,000	14.87	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put		19,059.00000	13,864,000	14.87	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call		10,718.00000	14,499,000	14.87	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put		12,608.00000	8,869,000	14.87	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.10160	7.02480		14.97	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		25,035.00000	29,555,000	15.03	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		22,555.00000	19,395,000	15.03	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		22,980.00000	26,838,000	15.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		25,500.00000	21,678,000	15.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		27,686.00000	32,435,000	15.06	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		20,206.00000	17,275,000	15.06	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future			11.27310	11.19940		13.79	2,874,640.50	255	23,089.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Call		25.00000	29,000	16.28	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Put		726.00000	656,000	16.28	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Put		680.00000	611,000	16.09	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Call		29.00000	34,000	16.09	0.00	0	50.00
£ / R On	14/03/2011	Foreign Exchange Future			11.41670	11.34100		14.32	10,937,198.60	958	21,696.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		214.00000	238,000	15.15	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		673.00000	621,000	15.15	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		202.00000	224,000	15.25	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		711.00000	657,000	15.25	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		227.00000	252,000	15.04	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	14/03/2011	Foreign Exchange Future	11.75	Put		636.00000	585,000	15.04	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		434.00000	392,000	14.42	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		325.00000	359,000	14.42	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,296.00000	1,230,000	16.71	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		87.00000	97,000	16.71	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		827.00000	770,000	15.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		168.00000	187,000	15.56	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.55320	11.47670		14.37	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		367.00000	392,000	14.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		740.00000	689,000	14.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		352.00000	376,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		775.00000	723,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		382.00000	409,000	14.82	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		705.00000	656,000	14.82	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08420		17.52	0.00	0	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		122.00000	127,000	20.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		302.00000	267,000	20.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		9.00000	8,000	24.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,189.00000	1,148,000	24.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		826.00000	864,000	19.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		6.00000	4,000	19.25	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08580	0.08540		20.90	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		325.00000	336,000	20.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		485.00000	456,000	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		111.00000	113,000	23.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,271.00000	1,233,000	23.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		908.00000	939,000	17.65	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		68.00000	59,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.54650	9.53930		12.70	286,395.00	30	11,468.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,661.00000	10,654,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,661.00000	8,654,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,661.00000	6,654,000	34.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,661.00000	4,654,000	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,661.00000	2,654,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,661.00000	1,654,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		13.00000	12,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		674.00000	666,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		375.00000	380,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		36.00000	34,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,339.00000	1,347,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,511.00000	2,504,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,711.00000	10,704,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,711.00000	8,704,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,711.00000	6,704,000	34.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,711.00000	4,704,000	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,711.00000	2,704,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,711.00000	1,704,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		10.00000	10,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		721.00000	714,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		333.00000	338,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		44.00000	42,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,289.00000	1,297,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,411.00000	11,404,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,411.00000	9,404,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	35.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,411.00000	7,404,000	35.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,411.00000	5,404,000	31.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,411.00000	3,404,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,411.00000	2,404,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,412.00000	1,405,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		31.00000	31,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		442.00000	435,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		600.00000	607,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		11.00000	11,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,311.00000	11,304,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,311.00000	9,304,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	35.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,311.00000	7,304,000	35.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,311.00000	5,304,000	31.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,311.00000	3,304,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,311.00000	2,304,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,312.00000	1,305,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		45.00000	46,000	14.14	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		356.00000	350,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		696.00000	703,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	7,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,461.00000	10,454,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,461.00000	8,454,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,461.00000	6,454,000	33.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,461.00000	4,454,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,461.00000	2,454,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,462.00000	1,455,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		26.00000	26,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		487.00000	480,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		553.00000	559,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		14.00000	13,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,539.00000	1,547,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,561.00000	10,554,000	36.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,561.00000	8,554,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,561.00000	6,554,000	33.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,561.00000	4,554,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,561.00000	2,554,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,562.00000	1,555,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		18.00000	18,000	15.33	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		579.00000	572,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		462.00000	468,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		23.00000	22,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,439.00000	1,447,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	1,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,861.00000	10,854,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,861.00000	8,854,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,861.00000	6,854,000	34.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,861.00000	4,854,000	30.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	24.74	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	12.40	Put		2,861.00000	2,854,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,861.00000	1,854,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		6.00000	6,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		867.00000	860,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		221.00000	224,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		82.00000	78,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,140.00000	1,147,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,011.00000	11,004,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,011.00000	9,004,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,011.00000	7,004,000	34.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	30.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,011.00000	5,004,000	30.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,011.00000	3,004,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,011.00000	2,004,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		4.00000	3,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,015.00000	1,007,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		130.00000	132,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		141.00000	136,000	12.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		991.00000	998,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,311.00000	10,304,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,311.00000	8,304,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,311.00000	6,304,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,311.00000	4,304,000	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,689.00000	1,697,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,361.00000	10,354,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,361.00000	8,354,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,361.00000	6,354,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,361.00000	4,354,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,361.00000	2,354,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,362.00000	1,355,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		38.00000	38,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		399.00000	392,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		648.00000	654,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	8,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,639.00000	1,647,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,411.00000	10,404,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,411.00000	8,404,000	36.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,411.00000	6,404,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,411.00000	4,404,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,589.00000	1,597,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		770.00000	762,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		9.00000	8,000	16.29	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		110.00000	112,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		171.00000	166,000	12.94	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		294.00000	298,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		55.00000	52,000	13.68	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.66490	9.65640		13.06	0.00	0	11,507.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		238.00000	237,000	13.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		382.00000	372,000	13.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		221.00000	220,000	13.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		415.00000	405,000	13.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		256.00000	255,000	13.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		350.00000	340,000	13.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		218.00000	210,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		374.00000	375,000	13.06	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		845.00000	834,000	15.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		101.00000	99,000	15.35	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		932.00000	921,000	15.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		88.00000	86,000	15.66	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		598.00000	588,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		154.00000	153,000	14.44	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.77780	9.76930		13.30	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		384.00000	387,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		415.00000	409,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		365.00000	368,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		446.00000	440,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		404.00000	407,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		385.00000	379,000	13.30	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			379.92400	380.56300			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			349.43000	350.10800			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			354.61600	355.29900			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.91150	6.86910		10.32	0.00	0	14,802.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		70.00000	85,000	10.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		101.00000	74,000	10.32	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		134.00000	103,000	10.63	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		53.00000	64,000	10.63	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.91920	6.87670		10.61	0.00	0	831.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		283.00000	315,000	11.92	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		106.00000	96,000	11.92	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		248.00000	278,000	11.59	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		121.00000	109,000	11.59	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		321.00000	353,000	12.24	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		94.00000	84,000	12.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.92690	6.88460		10.73	0.00	0	70.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		382.00000	409,000	11.98	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		147.00000	132,000	11.98	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		346.00000	372,000	11.73	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		161.00000	145,000	11.73	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		418.00000	447,000	12.22	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		133.00000	120,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.93160	6.89010		10.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		430.00000	460,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		190.00000	178,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		396.00000	425,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		206.00000	193,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		465.00000	496,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		175.00000	164,000	12.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.46590	7.38290		12.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		886.00000	929,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		803.00000	763,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		866.00000	908,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		833.00000	792,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		906.00000	950,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		773.00000	734,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.94980	6.89480		9.52	0.00	0	654.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	14.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		805.00000	750,000	14.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	14.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		855.00000	800,000	14.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	14.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		756.00000	701,000	14.09	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.02770	6.97150		11.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		145.00000	174,000	11.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		224.00000	196,000	11.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		128.00000	154,000	11.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		257.00000	226,000	11.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		164.00000	196,000	11.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		193.00000	168,000	11.35	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.12010	7.11610		14.15	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		143.00000	152,000	14.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		77.00000	82,000	14.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		113.00000	121,000	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		97.00000	101,000	14.15	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		177.00000	185,000	14.81	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		61.00000	65,000	14.81	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.22370	7.21910		14.73	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		231.00000	233,000	14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		262.00000	259,000	14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		211.00000	213,000	15.08	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		292.00000	289,000	15.08	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		252.00000	254,000	14.73	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		233.00000	230,000	14.73	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.28000	154.43600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.53900	156.69600			0.00	0	0.00
GOVI On	03/02/2011	GOVI			350.22300	350.88300			0.00	0	203.00
GOVI On	03/02/2011	GOVI	343.00	Call		78,830.00000	72,230,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		78,730.00000	72,130,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		78,930.00000	72,330,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			355.42100	356.08500			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		70,850.00000	64,210,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		70,750.00000	64,110,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	348.99	Call		70,950.00000	64,310,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.98600	148.37300			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			151.19700	150.57300			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			153.43000	152.79700			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			403.56500	403.37200			0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.85200	5.71700			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.73300	5.58200			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.70100	5.59000			0.00	0	2,500.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.64000	6.18100			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.60600	5.81500			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.61500	6.02600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.61700	5.83000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.70600	6.26900			0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.85400	5.67900			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.05600	5.61500			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.30100	6.43400			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.37300	5.58600			0.00	0	40,000.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			344.77600	345.55400			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			349.89300	350.67800			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.09200	7.05000		4.00	0.00	0	6,186.00
R157	On 03/02/2011	Bond Future	7.90	Call		3,796.00000	3,616,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		80.00000	87,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,996.00000	3,815,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		66.00000	72,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Call		3,597.00000	3,419,000	4.12	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Put		96.00000	105,000	4.12	0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.17200	7.12800		3.75	0.00	0	705.00
R157	On 05/05/2011	Bond Future	7.75	Call		2,991.00000	2,838,000	3.84	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.75	Put		407.00000	439,000	3.84	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.80	Call		3,155.00000	2,999,000	3.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Put		366.00000	395,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,830.00000	2,681,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		451.00000	487,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,673.00000	2,527,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		499.00000	539,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.26200	7.21400		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,258.00000	2,134,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,131.00000	1,197,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,381.00000	2,254,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,059.00000	1,122,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,139.00000	2,018,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,208.00000	1,277,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.15300	8.10700		11.00	0.00	0	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,895.00000	8,451,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		284.00000	307,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,311.00000	8,863,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		245.00000	264,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,482.00000	8,042,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		329.00000	356,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,812.00000	5,113,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,099.00000	933,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.21800	8.17100		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,069.00000	6,697,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,475.00000	1,572,000	10.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Call		7,415.00000	7,036,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,356.00000	1,446,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,728.00000	6,364,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,602.00000	1,707,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,506.00000	4,745,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,778.00000	2,548,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.28700	8.23900		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,572.00000	4,305,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,464.00000	4,667,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,824.00000	4,549,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,227.00000	4,422,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,327.00000	4,068,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,711.00000	4,922,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.90100	6.85300		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,909.00000	3,744,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		11.00000	13,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,073.00000	3,907,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		9.00000	10,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,746.00000	3,582,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		15.00000	17,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.97600	6.92500		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,837.00000	2,691,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		187.00000	207,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,974.00000	2,826,000	3.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		166.00000	184,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,702.00000	2,558,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		210.00000	232,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.06300	7.00800		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,574.00000	1,468,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		840.00000	901,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,681.00000	1,572,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		796.00000	855,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,484.00000	1,381,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		901.00000	966,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37100	0.42700			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,142.00000	60,790,000		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		59,989.00000	61,637,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		58,287.00000	59,934,000		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			0.29200	0.34800			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	43,750,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,125.00000	44,778,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,058.00000	42,711,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			7.66400	7.61200		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,624.00000	4,367,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		119.00000	132,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,852.00000	4,593,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		100.00000	112,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,398.00000	4,143,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		140.00000	155,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.74800	7.69400		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,450.00000	3,238,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		697.00000	757,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,633.00000	3,417,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		637.00000	693,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,271.00000	3,064,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		762.00000	827,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.83900	7.78200		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,708.00000	2,536,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,657.00000	1,761,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,851.00000	2,674,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,561.00000	1,660,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,569.00000	2,402,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,758.00000	1,867,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.82400	7.77300		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,368.00000	4,094,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		223.00000	247,000	7.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Call		4,613.00000	4,336,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		191.00000	212,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,126.00000	3,856,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		259.00000	287,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.90500	7.85200		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,252.00000	4,008,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		653.00000	709,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,465.00000	4,216,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		595.00000	646,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,044.00000	3,805,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		717.00000	778,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.99400	7.93800		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,583.00000	2,408,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,242.00000	2,375,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,731.00000	2,550,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,116.00000	2,243,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,440.00000	2,270,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,374.00000	2,512,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.70500	6.66200		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,489.00000	3,375,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,616.00000	3,502,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,362.00000	3,248,000	2.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	4,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.78400	6.73700		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,000.00000	1,900,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		154.00000	169,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,102.00000	2,000,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		137.00000	150,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,899.00000	1,801,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		173.00000	190,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.88200	6.82900		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,073.00000	1,002,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		693.00000	740,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,138.00000	1,064,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		648.00000	691,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,011.00000	942,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		742.00000	791,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.93000	7.89000		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,281.00000	5,045,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		162.00000	172,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,544.00000	5,307,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		138.00000	147,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,020.00000	4,787,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		189.00000	202,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.00900	7.96700		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,037.00000	3,838,000	7.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		901.00000	954,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,249.00000	4,047,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		826.00000	876,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,829.00000	3,635,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		982.00000	1,040,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.09400	8.05000		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,236.00000	3,073,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,075.00000	2,169,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,405.00000	3,238,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,956.00000	2,046,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,072.00000	2,914,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,199.00000	2,298,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.01900	7.99900		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,954.00000	4,825,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		252.00000	253,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,221.00000	5,092,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		218.00000	218,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,691.00000	4,562,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		293.00000	293,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.09100	8.07100		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,794.00000	3,689,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,127.00000	1,148,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,007.00000	3,900,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,035.00000	1,055,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Call		3,586.00000	3,483,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,224.00000	1,248,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.16800	8.14700		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,170.00000	3,083,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,535.00000	2,578,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,339.00000	3,249,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,397.00000	2,437,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,007.00000	2,922,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,679.00000	2,724,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.22200	8.17100		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,166.00000	6,746,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		321.00000	351,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,506.00000	7,082,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		279.00000	305,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,824.00000	6,408,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		364.00000	399,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.27200	8.22000		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,473.00000	4,162,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,075.00000	2,218,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,735.00000	4,415,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,920.00000	2,055,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,218.00000	3,915,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,239.00000	2,391,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.32400	8.27100		14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Call		5,045.00000	4,752,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,096.00000	3,261,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,288.00000	4,987,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,923.00000	3,080,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,808.00000	4,522,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,278.00000	3,450,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,034.00000	13,602,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		393.00000	419,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.80200	1.88400			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,467.00000	3,939,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		3,743.00000	4,215,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		3,191.00000	3,663,000		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			2.43000	2.52100			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,508.00000	5,391,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,965.00000	5,848,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,048.00000	4,931,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,812.60000	13,740.65000		1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		2,407.00000	3,126,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		2,407.00000	3,126,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		2,407.00000	3,126,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,009.99000	13,927.28000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,284.00000	4,102,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		11.00000	2,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,284.00000	4,102,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		11.00000	2,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,284.00000	4,102,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		11.00000	2,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			346.04100	346.83800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			351.10700	351.91500			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.05450	1.04460		14.65	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		476.00000	561,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		30.00000	16,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		157.00000	198,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		211.00000	153,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		951.00000	1,050,000	19.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		5.00000	5,000	19.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07430	1.06130		14.53	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		424.00000	497,000	15.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Put		311.00000	254,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Call		235.00000	281,000	16.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		622.00000	538,000	16.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		744.00000	843,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		131.00000	100,000	15.00	0.00	0	0.00

Total for Derivatives : **122,053,253.70** **16,594** **1,129,219.00**

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.30000	7.18000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			7.97500	7.83000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			208.57700	208.30758			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.59100	229.52866			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0.00
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										122,053,253.70	16,594	1,129,219.00