



# Daily MTM Report

Daily summary for: 25/11/2010

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			7.04650	7.07240		13.76	45,914,994.00	6,516	257,224.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,878.00000	8,904,000	43.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	42.90	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,878.00000	6,904,000	42.90	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,878.00000	4,904,000	38.95	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,878.00000	2,904,000	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		1.00000	0,000	20.44	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		879.00000	904,000	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		170.00000	145,000	14.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		48.00000	49,000	14.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,122.00000	1,097,000	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	1,000	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,122.00000	2,097,000	24.51	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	1,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,122.00000	3,097,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,478.00000	1,504,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,928.00000	8,954,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,928.00000	6,954,000	42.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,928.00000	4,954,000	39.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.23	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,928.00000	2,954,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		136.00000	112,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		64.00000	66,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,072.00000	1,047,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,072.00000	2,047,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,072.00000	3,047,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,978.00000	9,004,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,978.00000	7,004,000	42.96	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	12.05	Call		0.00000	0,000	39.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,978.00000	5,004,000	39.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,978.00000	3,004,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	21.18	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		978.00000	1,004,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		105.00000	84,000	13.76	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		83.00000	88,000	13.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,022.00000	997,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,022.00000	1,997,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,022.00000	2,997,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,028.00000	9,054,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,028.00000	7,054,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,028.00000	5,054,000	39.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,028.00000	3,054,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,028.00000	1,054,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		79.00000	64,000	14.13	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		107.00000	118,000	14.13	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		972.00000	947,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,972.00000	1,947,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,972.00000	2,947,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	0,000	20.81	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		929.00000	954,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,078.00000	9,104,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,078.00000	7,104,000	43.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,078.00000	5,104,000	39.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,078.00000	3,104,000	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	21.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,078.00000	1,104,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		61.00000	49,000	14.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		139.00000	153,000	14.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		922.00000	897,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,922.00000	1,897,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.89	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	4.15	Call		2,922.00000	2,897,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,128.00000	9,154,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,128.00000	7,154,000	43.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,128.00000	5,154,000	39.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,128.00000	3,154,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,128.00000	1,154,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		46.00000	36,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		174.00000	190,000	14.88	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		873.00000	847,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,872.00000	1,847,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,872.00000	2,847,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,178.00000	9,204,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,178.00000	7,204,000	43.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,178.00000	5,204,000	39.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,178.00000	3,204,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	22.67	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,178.00000	1,204,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		35.00000	27,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		213.00000	231,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		823.00000	797,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,822.00000	1,797,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,822.00000	2,797,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,378.00000	9,404,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,378.00000	7,404,000	43.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,378.00000	5,404,000	40.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,378.00000	3,404,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,378.00000	1,404,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		11.00000	8,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		389.00000	412,000	16.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		624.00000	597,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,622.00000	1,597,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,622.00000	2,597,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,328.00000	9,354,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,328.00000	7,354,000	43.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,328.00000	5,354,000	40.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,328.00000	3,354,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,328.00000	1,354,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		15.00000	11,000	16.36	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		343.00000	365,000	16.36	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		673.00000	647,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,672.00000	1,647,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,672.00000	2,647,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.27	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		1,528.00000	1,554,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,428.00000	9,454,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,428.00000	7,454,000	43.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,428.00000	5,454,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,428.00000	3,454,000	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,428.00000	1,454,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		8.00000	6,000	17.10	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		436.00000	460,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		574.00000	548,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,572.00000	1,547,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,572.00000	2,547,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,228.00000	1,254,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,778.00000	8,804,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,778.00000	6,804,000	42.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,778.00000	4,804,000	38.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,778.00000	2,804,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1.00000	1,000	19.70	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		779.00000	805,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		248.00000	221,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		26.00000	25,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,222.00000	1,197,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,222.00000	2,197,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,222.00000	3,197,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,828.00000	8,854,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,828.00000	6,854,000	42.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,828.00000	4,854,000	38.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,828.00000	2,854,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1.00000	1,000	20.07	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		829.00000	855,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		208.00000	181,000	14.55	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		36.00000	35,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,172.00000	1,147,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,172.00000	2,147,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,172.00000	3,147,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,228.00000	9,254,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,228.00000	7,254,000	43.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,228.00000	5,254,000	40.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,228.00000	3,254,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		27.00000	20,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		255.00000	274,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		773.00000	747,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,772.00000	1,747,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,772.00000	2,747,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,278.00000	9,304,000	43.65	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	43.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,278.00000	7,304,000	43.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,278.00000	5,304,000	40.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,278.00000	3,304,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,278.00000	1,304,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		20.00000	15,000	15.99	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		298.00000	319,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		723.00000	697,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,722.00000	1,697,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,722.00000	2,697,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,978.00000	8,004,000	43.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,978.00000	6,004,000	42.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,978.00000	4,004,000	36.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,978.00000	2,004,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,022.00000	3,997,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,028.00000	2,054,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.80	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,428.00000	2,454,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,128.00000	2,154,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,478.00000	2,504,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		1.00000	1,000	19.33	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		729.00000	755,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,828.00000	1,854,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	27.49	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		533.00000	557,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		5.00000	3,000	17.84	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,728.00000	1,754,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.75	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	2,000	18.59	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		631.00000	656,000	18.59	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,928.00000	1,954,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.24	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		484.00000	508,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		6.00000	4,000	17.47	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14020	7.16540		14.60	3,363,034.20	471	70,495.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		54.00000	50,000	18.49	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		889.00000	910,000	18.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		50.00000	46,000	18.72	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		935.00000	956,000	18.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		59.00000	54,000	18.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		844.00000	864,000	18.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,361.00000	1,384,000	20.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		26.00000	24,000	20.78	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,336.00000	3,361,000	25.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.17	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		316.00000	329,000	15.29	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		181.00000	169,000	15.29	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,265.00000	1,287,000	20.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		30.00000	27,000	20.32	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		461.00000	477,000	16.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		126.00000	117,000	16.21	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		501.00000	517,000	16.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		116.00000	107,000	16.43	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		541.00000	558,000	16.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		106.00000	98,000	16.66	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		283.00000	295,000	15.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		198.00000	185,000	15.06	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		199.00000	208,000	14.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		264.00000	248,000	14.64	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		386.00000	401,000	15.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		151.00000	141,000	15.75	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		222.00000	233,000	14.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		237.00000	223,000	14.60	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		351.00000	364,000	15.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		166.00000	154,000	15.52	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22980	7.25510		14.77	0.00	0	18,349.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		252.00000	241,000	15.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		447.00000	461,000	15.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		237.00000	226,000	15.86	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		482.00000	496,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		269.00000	256,000	15.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		414.00000	426,000	15.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		663.00000	640,000	14.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		108.00000	110,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32360	7.35200		15.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		208.00000	202,000	17.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		906.00000	928,000	17.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		199.00000	193,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		947.00000	969,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		218.00000	211,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		866.00000	887,000	17.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.42110	7.36250		15.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		0.00000	504,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		0.00000	433,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		0.00000	480,000	15.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		0.00000	459,000	15.41	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	7.30	Call		0.00000	528,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		0.00000	407,000	15.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.35730	9.37950		19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,676.00000	1,669,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,497.00000	1,512,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,658.00000	1,652,000	19.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,529.00000	1,545,000	19.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,693.00000	1,688,000	19.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,464.00000	1,481,000	19.21	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future			7.04650	7.07240			13.76	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call		13,566.00000	11,247,000	14.02	14.02	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put		6,326.00000	6,597,000	14.02	14.02	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call		10,517.00000	8,419,000	13.76	13.76	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put		8,277.00000	8,769,000	13.76	13.76	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call		16,994.00000	14,506,000	14.29	14.29	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put		4,754.00000	4,856,000	14.29	14.29	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.14020	7.16540			14.60	428,412.00	60	50.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		32,156.00000	30,383,000	14.72	14.72	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		15,616.00000	16,363,000	14.72	14.72	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		29,175.00000	27,501,000	14.68	14.68	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		17,635.00000	18,481,000	14.68	14.68	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		35,303.00000	33,435,000	14.76	14.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		13,763.00000	14,415,000	14.76	14.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.11120	11.16990		12.69	444,448.00	40	21,803.00

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	11.90	Call		9.00000	7,000	17.41	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		739.00000	796,000	17.41	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		691.00000	747,000	17.11	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		11.00000	8,000	17.11	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.25160	11.30870		13.81	45,006.40	4	20,680.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		183.00000	165,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		674.00000	713,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		171.00000	154,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		712.00000	752,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		195.00000	176,000	14.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		636.00000	674,000	14.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		429.00000	460,000	14.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		288.00000	262,000	14.25	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,309.00000	1,359,000	16.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		68.00000	61,000	16.65	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		831.00000	874,000	15.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		140.00000	126,000	15.45	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.38580	11.44240		14.11	0.00	0	1,901.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		340.00000	314,000	14.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		748.00000	778,000	14.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		326.00000	300,000	15.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		784.00000	814,000	15.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		356.00000	328,000	14.86	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		714.00000	742,000	14.86	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08490		17.87	0.00	0	1,038.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		108.00000	85,000	20.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		218.00000	255,000	20.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		3.00000	1,000	24.02	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,113.00000	1,171,000	24.02	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		891.00000	831,000	20.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		1.00000	1,000	20.40	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08620		20.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		336.00000	306,000	20.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		416.00000	456,000	20.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		107.00000	95,000	23.07	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,187.00000	1,245,000	23.07	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		967.00000	905,000	17.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		47.00000	55,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.40300	9.47710		10.86	404,329.00	43	11,461.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,723.00000	10,797,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,723.00000	8,797,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,723.00000	6,797,000	37.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,723.00000	4,797,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,723.00000	2,797,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,723.00000	1,797,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		3.00000	2,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		726.00000	799,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		301.00000	234,000	12.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		24.00000	31,000	12.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,277.00000	1,203,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,573.00000	2,647,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,773.00000	10,847,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,773.00000	8,847,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,773.00000	6,847,000	37.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,773.00000	4,847,000	33.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,773.00000	2,847,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,773.00000	1,847,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		3.00000	1,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		776.00000	848,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		258.00000	193,000	11.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		31.00000	40,000	11.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,227.00000	1,153,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,473.00000	11,547,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,473.00000	9,547,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	38.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,473.00000	7,547,000	38.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,473.00000	5,547,000	35.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,473.00000	3,547,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,473.00000	2,547,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,473.00000	1,547,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		10.00000	5,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		483.00000	552,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		533.00000	460,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		6.00000	7,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,373.00000	11,447,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,373.00000	9,447,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	38.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,373.00000	7,447,000	38.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,373.00000	5,447,000	35.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,373.00000	3,447,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,373.00000	2,447,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,373.00000	1,447,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		17.00000	9,000	13.99	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		390.00000	456,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		631.00000	557,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	4,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,523.00000	10,597,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,523.00000	8,597,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,523.00000	6,597,000	37.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,523.00000	4,597,000	32.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,523.00000	2,597,000	26.56	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	11.00	Call		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,523.00000	1,597,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	4,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		531.00000	601,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		485.00000	413,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		8.00000	10,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,477.00000	1,403,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,623.00000	10,697,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,623.00000	8,697,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,623.00000	6,697,000	37.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,623.00000	4,697,000	32.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,623.00000	2,697,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,623.00000	1,697,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		5.00000	3,000	15.73	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		628.00000	700,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		391.00000	320,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		14.00000	17,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,377.00000	1,303,000	19.25	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	8.10	Put		0.00000	0,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,923.00000	10,997,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,923.00000	8,997,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,923.00000	6,997,000	37.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,923.00000	4,997,000	33.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,923.00000	2,997,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,923.00000	1,997,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		924.00000	998,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		144.00000	92,000	10.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		67.00000	89,000	10.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,077.00000	1,003,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,073.00000	11,147,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,073.00000	9,147,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,073.00000	7,147,000	37.89	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	14.55	Call		0.00000	0,000	34.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,073.00000	5,147,000	34.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,073.00000	3,147,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,073.00000	2,147,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,074.00000	1,147,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		71.00000	43,000	11.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		144.00000	190,000	11.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		928.00000	854,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,373.00000	10,447,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,373.00000	8,447,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,373.00000	6,447,000	37.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,373.00000	4,447,000	32.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,627.00000	1,553,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,423.00000	10,497,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,423.00000	8,497,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,423.00000	6,497,000	37.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,423.00000	4,497,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,423.00000	2,497,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,423.00000	1,497,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		13.00000	7,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		436.00000	504,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		582.00000	508,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		5.00000	5,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,577.00000	1,503,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,473.00000	10,547,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,473.00000	8,547,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,473.00000	6,547,000	37.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,473.00000	4,547,000	32.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,527.00000	1,453,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.82	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	10.30	Put		825.00000	898,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		2.00000	1,000	17.12	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		57.00000	33,000	12.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		180.00000	230,000	12.25	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		217.00000	156,000	11.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		40.00000	53,000	11.58	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.52150	9.59400		12.29	5,408,212.00	568	11,876.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		188.00000	162,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		394.00000	441,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		173.00000	149,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		429.00000	478,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		204.00000	176,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		360.00000	405,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		217.00000	245,000	12.29	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		311.00000	266,000	12.29	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		877.00000	940,000	15.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		71.00000	61,000	15.17	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		967.00000	1,031,000	15.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		61.00000	52,000	15.49	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		621.00000	677,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		115.00000	98,000	14.21	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.63440	9.70710		12.89	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		333.00000	305,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		426.00000	471,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		315.00000	288,000	13.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		458.00000	504,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		352.00000	322,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		395.00000	438,000	13.17	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			374.04700	374.22900			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			345.04800	345.04700			776,358,000.00	225	1,132.00
ALBI	On	05/05/2011	Index Future			350.08300	350.08100			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.89570	6.94390		10.58	0.00	0	15,400.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		95.00000	63,000	10.58	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		51.00000	67,000	10.58	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		70.00000	97,000	10.92	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		64.00000	43,000	10.92	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90700	6.95180		10.58	0.00	0	1,034.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		336.00000	299,000	11.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		84.00000	92,000	11.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		297.00000	262,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		95.00000	105,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		375.00000	338,000	12.24	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		73.00000	81,000	12.24	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91330	6.96040		10.74	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		432.00000	394,000	12.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		122.00000	131,000	12.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		395.00000	358,000	11.74	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		135.00000	145,000	11.74	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	13/06/2011	Foreign Exchange Future	6.60	Call		471.00000	432,000	12.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		111.00000	119,000	12.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.91470	6.96340		10.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		478.00000	440,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		165.00000	175,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		442.00000	405,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		179.00000	190,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		515.00000	477,000	12.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		152.00000	162,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.46960	7.47590		12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		922.00000	923,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		746.00000	753,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		900.00000	901,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		774.00000	781,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		945.00000	945,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		719.00000	725,000	12.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.97270	6.97340		9.70	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	14.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		727.00000	727,000	14.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.13	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		777.00000	777,000	15.13	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		677.00000	677,000	14.45	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.05070	7.05060		10.79	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	14/03/2011	Foreign Exchange Future	7.05	Call		171.00000	166,000	10.79	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		170.00000	165,000	10.79	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		151.00000	146,000	10.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		200.00000	195,000	10.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		199.00000	195,000	10.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		148.00000	144,000	10.97	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.04660	7.13130		14.11	0.00	0	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		141.00000	86,000	14.11	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		60.00000	89,000	14.11	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		110.00000	67,000	14.51	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		79.00000	120,000	14.51	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		176.00000	115,000	14.42	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		45.00000	68,000	14.42	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.14820	7.23210		14.73	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		225.00000	188,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		243.00000	290,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		204.00000	171,000	15.18	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		272.00000	323,000	15.18	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		250.00000	208,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		218.00000	260,000	14.88	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.20100	153.22800			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.28000	155.30700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			345.90900	345.93200			0.00	0	203.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.00	Call		29,320.00000	29,090,000		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		29,220.00000	28,990,000		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		29,420.00000	29,190,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			350.95700	350.97900			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		19,790.00000	19,570,000		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		19,690.00000	19,470,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		19,890.00000	19,670,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			150.08900	150.11300			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			152.27900	152.30300			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.47500	154.49900			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			405.72000	405.76800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	15/12/2010	Jibar Tradeable Future			5.53200	5.51900				0.00	0	7,600.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.47300	5.46000				0.00	0	5,000.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.46000	5.47300				0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46100	5.48100				0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.46100	5.48100				0.00	0	0.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.46900	5.49000				0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.49100	5.51300				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.64800	5.66200				0.00	0	13,900.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.88000	5.87400				0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.08000	6.07600				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.32700	6.32100				0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.51400	6.50400				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
OTH1	On	03/02/2011	Index Future			340.03600	339.90200			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			344.99700	344.86100			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.28300	7.27400		4.00	1,293,472.80	10	6,196.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.90	Call		2,862.00000	2,824,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		139.00000	141,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,053.00000	3,014,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		116.00000	117,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,675.00000	2,637,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		167.00000	168,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.38500	7.37500		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,186.00000	2,153,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		636.00000	645,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,330.00000	2,297,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		575.00000	584,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,045.00000	2,014,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		700.00000	711,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,909.00000	1,879,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		770.00000	782,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.50300	7.49200		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,605.00000	1,580,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,574.00000	1,592,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,708.00000	1,682,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,481.00000	1,498,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,506.00000	1,482,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,671.00000	1,690,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.34400	8.35500		11.00	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,598.00000	6,681,000	11.57	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	03/02/2011	Bond Future	9.00	Put		473.00000	447,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,989.00000	7,074,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		409.00000	385,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,213.00000	6,294,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		546.00000	518,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,626.00000	6,524,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		427.00000	434,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.41900	8.43000		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,173.00000	5,233,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,130.00000	2,083,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,476.00000	5,538,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,967.00000	1,923,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,878.00000	4,935,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,302.00000	2,253,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,972.00000	5,891,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,694.00000	1,719,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.49900	8.51100		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,221.00000	3,261,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,743.00000	5,668,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,426.00000	3,469,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,459.00000	5,387,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,023.00000	3,061,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,037.00000	5,960,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.05300	7.04300		3.50	0.00	0	639.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		3,259.00000	3,224,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	19,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,420.00000	3,386,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		15.00000	15,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,098.00000	3,063,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		25.00000	24,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.14800	7.13700		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,244.00000	2,214,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		283.00000	288,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,372.00000	2,341,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		253.00000	258,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,119.00000	2,090,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		316.00000	323,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.26300	7.25200		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,137.00000	1,118,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,143.00000	1,157,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,229.00000	1,209,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,084.00000	1,097,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,062.00000	1,043,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,219.00000	1,233,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.27600	0.27500			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		63,660.00000	63,630,000		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		64,507.00000	64,477,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	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		62,805.00000	62,775,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.19600	0.19600			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		46,629.00000	46,629,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		47,657.00000	47,657,000		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	45,591,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.94700	7.93200		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,116.00000	3,047,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		263.00000	271,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,325.00000	3,255,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		226.00000	232,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,913.00000	2,845,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		307.00000	316,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.05000	8.03500		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,243.00000	2,193,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,190.00000	1,214,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,393.00000	2,342,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,097.00000	1,120,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,097.00000	2,049,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,287.00000	1,313,000	6.13	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	04/08/2011	Bond Future			8.16500	8.14900		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,739.00000	1,701,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,449.00000	2,487,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,850.00000	1,811,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,321.00000	2,358,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,632.00000	1,595,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,582.00000	2,621,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.10000	8.08500		7.25	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,804.00000	2,731,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		465.00000	478,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,019.00000	2,945,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		403.00000	415,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,595.00000	2,524,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		534.00000	549,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.19800	8.18300		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,859.00000	2,799,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,119.00000	1,142,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,039.00000	2,977,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,028.00000	1,049,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,684.00000	2,627,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,216.00000	1,242,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.30700	8.29200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,624.00000	1,587,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,210.00000	3,254,000	7.00	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	8.05	Call		1,736.00000	1,697,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,048.00000	3,090,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,516.00000	1,481,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,377.00000	3,422,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.73400	6.72400		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,323.00000	3,297,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,450.00000	3,424,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,197.00000	3,170,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.82700	6.81600		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,822.00000	1,799,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	173,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,923.00000	1,899,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		151.00000	154,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,724.00000	1,701,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		191.00000	195,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.94500	6.93300		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		926.00000	910,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		777.00000	788,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		986.00000	970,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		727.00000	737,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		868.00000	853,000	2.51	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	6.95	Put		830.00000	842,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.18000	8.17000		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,722.00000	3,666,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		309.00000	313,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,965.00000	3,908,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		265.00000	269,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,484.00000	3,428,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		359.00000	363,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.27300	8.26300		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,779.00000	2,737,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,401.00000	1,418,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,959.00000	2,916,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,294.00000	1,309,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,605.00000	2,564,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,516.00000	1,533,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.37500	8.36500		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,214.00000	2,182,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,874.00000	2,899,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,351.00000	2,318,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,723.00000	2,747,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,083.00000	2,052,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,031.00000	3,057,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.24200	8.24200		9.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,564.00000	3,557,000	9.36	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	03/02/2011	Bond Future	8.75	Put		419.00000	412,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,810.00000	3,803,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		363.00000	356,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,325.00000	3,317,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		483.00000	475,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.32600	8.32700		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,686.00000	2,684,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,623.00000	1,614,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,868.00000	2,866,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,500.00000	1,492,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,511.00000	2,508,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,753.00000	1,744,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.41700	8.41800		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,270.00000	2,267,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,294.00000	3,285,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,409.00000	2,406,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,127.00000	3,118,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,135.00000	2,132,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,467.00000	3,458,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.37200	8.38800		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,434.00000	5,540,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		478.00000	447,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,754.00000	5,863,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		415.00000	388,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Call		5,115.00000	5,217,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		544.00000	509,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.42800	8.44500		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,219.00000	3,288,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,757.00000	2,682,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,442.00000	3,514,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,564.00000	2,492,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,004.00000	3,070,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,962.00000	2,884,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.48800	8.50500		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,835.00000	3,902,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,877.00000	3,802,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,044.00000	4,114,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,670.00000	3,598,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,631.00000	3,695,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,092.00000	4,014,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,178.00000	12,302,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		528.00000	510,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.69100	1.68900			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,593.00000	4,581,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,869.00000	4,857,000		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		4,317.00000	4,305,000		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	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.40600	2.38000			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,880.00000	5,625,000		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		6,337.00000	6,083,000		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		5,420.00000	5,166,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.41300	8.42400			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		3,766.00000	3,671,000		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		3,309.00000	3,215,000		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		4,226.00000	4,132,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.47500	8.48600			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		4,279.00000	4,186,000		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		3,825.00000	3,731,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		4,738.00000	4,644,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.54100	8.55300			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	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	04/08/2011	Bond Future	8.00	Put	4,824.00000	4,724,000		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	4,371.00000	4,271,000		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	5,280.00000	5,180,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,731.07000	13,811.37000	1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		3,114.00000	2,311,000	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		3,114.00000	2,311,000	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		3,114.00000	2,311,000	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			13,916.62000	13,996.99000	1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,972.00000	3,176,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		2.00000	10,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,972.00000	3,176,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		2.00000	10,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,972.00000	3,176,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		2.00000	10,000	2.00	0	0.00
TRT1	On	03/02/2011	Index Future			341.61800	341.64500		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			346.25400	346.28000		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.05940	1.06280	13.56	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		635.00000	602,000	16.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 13/12/2010 Foreign Exchange Future	1.00	Put		7.00000	8,000	16.00	0.00	0	0.00
YUAN/FO n 13/12/2010 Foreign Exchange Future	1.05	Call		208.00000	183,000	14.00	0.00	0	0.00
YUAN/FO n 13/12/2010 Foreign Exchange Future	1.05	Put		80.00000	89,000	14.00	0.00	0	0.00
YUAN/FO n 13/12/2010 Foreign Exchange Future	0.95	Call		1,130.00000	1,096,000	21.00	0.00	0	0.00
YUAN/FO n 13/12/2010 Foreign Exchange Future	0.95	Put		2.00000	2,000	21.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future			1.07550	1.07870		14.03	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.05	Call		490.00000	468,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.05	Put		203.00000	213,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Call		261.00000	246,000	15.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Put		474.00000	491,000	15.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		855.00000	827,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		68.00000	72,000	14.00	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>833,659,908.40</b>	<b>7,937</b>	<b>1,132,167.00</b>

**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			5.78000	6.25000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.21000	7.30000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.29000	7.97500			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.02859	208.57700			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			228.09414	229.59100			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			6.99000	7.24000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.55000	169.66400			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.87000	7.71000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.03000	7.83000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.68000	7.03000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.11500	7.94000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.18000	7.97000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.33000	7.95500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			127.73925	125.04100			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	101.84600			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62500	2.62000			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>833,659,908.40</b>	<b>7,937</b>	<b>1,132,167.00</b>	