



Daily MTM Report

Daily summary for: 30/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			7.12470	7.17600		14.50	73,982,884.80	10,384	265,762.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,774.00000	8,825,000	47.31	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	44.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,774.00000	6,825,000	44.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	40.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,774.00000	4,825,000	40.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,774.00000	2,825,000	33.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		1.00000	0,000	20.98	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		775.00000	825,000	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		242.00000	196,000	15.24	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		16.00000	21,000	15.24	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,226.00000	1,175,000	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,226.00000	2,175,000	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,226.00000	3,175,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,374.00000	1,425,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,824.00000	8,875,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,824.00000	6,875,000	44.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,824.00000	4,875,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.95	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,824.00000	2,875,000	33.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		200.00000	157,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		24.00000	32,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,176.00000	1,125,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,176.00000	2,125,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,176.00000	3,125,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,874.00000	8,925,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,874.00000	6,925,000	44.77	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	12.05	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,874.00000	4,925,000	40.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,874.00000	2,925,000	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	21.74	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		874.00000	925,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		161.00000	122,000	14.74	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		35.00000	47,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,126.00000	1,075,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,126.00000	2,075,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,126.00000	3,075,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,924.00000	8,975,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,924.00000	6,975,000	44.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,924.00000	4,975,000	40.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,924.00000	2,975,000	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		924.00000	975,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		126.00000	91,000	14.50	18,200.00	200	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		50.00000	66,000	14.50	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,076.00000	1,025,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,076.00000	2,025,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,076.00000	3,025,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	21.36	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		824.00000	875,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,974.00000	9,025,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,974.00000	7,025,000	45.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,974.00000	5,025,000	40.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,974.00000	3,025,000	34.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.50	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		974.00000	1,025,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		95.00000	68,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		69.00000	93,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,026.00000	975,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,026.00000	1,975,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.07	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		3,026.00000	2,975,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,024.00000	9,075,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,024.00000	7,075,000	45.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,024.00000	5,075,000	40.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,024.00000	3,075,000	34.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,024.00000	1,075,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		72.00000	50,000	15.26	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		96.00000	125,000	15.26	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		976.00000	925,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,976.00000	1,925,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,976.00000	2,925,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,074.00000	9,125,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,074.00000	7,125,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,074.00000	5,125,000	41.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,074.00000	3,125,000	35.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	23.26	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,074.00000	1,125,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		54.00000	36,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		128.00000	161,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		926.00000	875,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,926.00000	1,875,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,926.00000	2,875,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,274.00000	9,325,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,274.00000	7,325,000	45.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,274.00000	5,325,000	41.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,274.00000	3,325,000	36.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,274.00000	1,325,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		15.00000	9,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		289.00000	334,000	17.16	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	6.45	Call		726.00000	675,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,726.00000	1,675,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,726.00000	2,675,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,224.00000	9,275,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,224.00000	7,275,000	45.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,224.00000	5,275,000	41.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,224.00000	3,275,000	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,224.00000	1,275,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		21.00000	13,000	16.78	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		245.00000	288,000	16.78	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		776.00000	725,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,776.00000	1,725,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,776.00000	2,725,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.93	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		1,424.00000	1,475,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,324.00000	9,375,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,324.00000	7,375,000	45.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,324.00000	5,375,000	41.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,324.00000	3,375,000	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,324.00000	1,375,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		11.00000	6,000	17.55	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		335.00000	381,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		676.00000	625,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,676.00000	1,625,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,676.00000	2,625,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,124.00000	1,175,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,674.00000	8,725,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,674.00000	6,725,000	44.29	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	40.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,674.00000	4,725,000	40.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,674.00000	2,725,000	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1.00000	1,000	20.21	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		675.00000	726,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		333.00000	284,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		7.00000	9,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,326.00000	1,275,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,326.00000	2,275,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,326.00000	3,275,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,724.00000	8,775,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,724.00000	6,775,000	44.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,724.00000	4,775,000	40.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,724.00000	2,775,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1.00000	0,000	20.59	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		725.00000	775,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		287.00000	239,000	15.49	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		11.00000	14,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,276.00000	1,225,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,276.00000	2,225,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,276.00000	3,225,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,124.00000	9,175,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,124.00000	7,175,000	45.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,124.00000	5,175,000	41.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,124.00000	3,175,000	35.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		40.00000	26,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		164.00000	201,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		876.00000	825,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,876.00000	1,825,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,876.00000	2,825,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,174.00000	9,225,000	47.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,174.00000	7,225,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,174.00000	5,225,000	41.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,174.00000	3,225,000	35.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,174.00000	1,225,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		29.00000	18,000	16.40	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		203.00000	243,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		826.00000	775,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,826.00000	1,775,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,826.00000	2,775,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,874.00000	7,925,000	47.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,874.00000	5,925,000	42.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	38.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,874.00000	3,925,000	38.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,874.00000	1,925,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,126.00000	4,075,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,924.00000	1,975,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	29.74	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,324.00000	2,375,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,024.00000	2,075,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,374.00000	2,425,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		1.00000	1,000	19.83	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		625.00000	676,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,724.00000	1,775,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	28.22	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		430.00000	478,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		6.00000	3,000	18.31	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,624.00000	1,675,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	27.46	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	1,000	19.07	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		527.00000	576,000	19.07	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,824.00000	1,875,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.98	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		382.00000	429,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		8.00000	4,000	17.93	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.22110	7.27330		14.85	22,565,937.50	3,125	71,615.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		64.00000	58,000	18.43	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		791.00000	837,000	18.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		59.00000	53,000	18.66	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		836.00000	882,000	18.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		70.00000	63,000	18.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		747.00000	792,000	18.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,256.00000	1,306,000	20.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		29.00000	27,000	20.67	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,228.00000	3,280,000	25.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.32	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		248.00000	278,000	15.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		221.00000	199,000	15.30	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,161.00000	1,210,000	20.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		34.00000	31,000	20.22	27,900.00	900	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		381.00000	417,000	16.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		154.00000	138,000	16.19	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		418.00000	455,000	16.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		141.00000	126,000	16.42	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		456.00000	494,000	16.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		129.00000	115,000	16.64	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		219.00000	247,000	15.07	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		242.00000	218,000	15.07	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		153.00000	172,000	14.91	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		326.00000	293,000	14.91	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		311.00000	345,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		184.00000	166,000	15.74	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		173.00000	194,000	14.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		296.00000	265,000	14.88	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		279.00000	311,000	15.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		202.00000	182,000	15.52	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		268.00000	239,000	14.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		195.00000	218,000	14.85	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.31140	7.36570		15.11	4,145,563.80	567	19,629.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		294.00000	272,000	15.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		378.00000	411,000	15.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		277.00000	256,000	15.83	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		411.00000	445,000	15.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		313.00000	289,000	15.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		347.00000	378,000	15.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		750.00000	706,000	15.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		84.00000	95,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.40840	7.46430		15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		234.00000	220,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		820.00000	862,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		224.00000	210,000	17.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		860.00000	902,000	17.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		245.00000	230,000	16.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		781.00000	822,000	16.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.50700	7.56400		15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		585.00000	552,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		371.00000	395,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		560.00000	527,000	15.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		396.00000	420,000	15.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		612.00000	577,000	15.42	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		348.00000	370,000	15.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.43840	9.48850		19.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,717.00000	1,688,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,429.00000	1,450,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,700.00000	1,671,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,462.00000	1,483,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,735.00000	1,706,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,397.00000	1,418,000	18.85	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				7.12470	7.17600		14.50	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			20,017.00000	15,709,000	14.99	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			2,417.00000	3,239,000	14.99	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			16,117.00000	12,159,000	14.74	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			3,517.00000	4,689,000	14.74	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			24,219.00000	19,643,000	15.24	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			1,619.00000	2,173,000	15.24	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.22110	7.27330		14.85	0.00	0	50.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			39,030.00000	35,426,000	14.98	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			11,700.00000	13,316,000	14.98	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			35,723.00000	32,280,000	14.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			13,393.00000	15,170,000	14.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			42,494.00000	38,737,000	15.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		10,164.00000	11,627,000	15.02	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			11.05680	11.14820		13.25	1,172,020.80	106	21,763.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		5.00000	3,000	18.64	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		757.00000	846,000	18.64	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		708.00000	796,000	18.32	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		6.00000	3,000	18.32	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.20000	11.29230		14.12	14,649,600.00	1,308	21,447.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		174.00000	151,000	15.43	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		682.00000	751,000	15.43	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		163.00000	141,000	15.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		721.00000	791,000	15.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		186.00000	162,000	15.32	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		644.00000	712,000	15.32	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		435.00000	493,000	14.67	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		277.00000	243,000	14.67	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,322.00000	1,405,000	17.06	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		64.00000	55,000	17.06	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		841.00000	915,000	15.86	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		133.00000	115,000	15.86	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.33480	11.42830		14.22	0.00	0	1,901.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		329.00000	298,000	15.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		751.00000	813,000	15.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		314.00000	285,000	15.34	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		786.00000	850,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		344.00000	312,000	15.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		716.00000	777,000	15.15	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08520	0.08510		18.26	0.00	0	1,008.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		98.00000	97,000	20.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		188.00000	177,000	20.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		1.00000	1,000	25.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,091.00000	1,081,000	25.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		910.00000	920,000	20.99	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	20.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08650	0.08630		20.63	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		333.00000	341,000	19.77	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		403.00000	391,000	19.77	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		102.00000	104,000	22.84	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,172.00000	1,154,000	22.84	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		973.00000	990,000	17.69	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		43.00000	40,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.26780	9.39100		11.69	4,754,381.40	513	10,292.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,809.00000	10,932,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,809.00000	8,932,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,809.00000	6,932,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.77	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	14.20	Put		4,809.00000	4,932,000	36.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,809.00000	2,932,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,809.00000	1,932,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1.00000	0,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		810.00000	932,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		222.00000	122,000	12.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		31.00000	54,000	12.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,191.00000	1,068,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,659.00000	2,782,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,859.00000	10,982,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,859.00000	8,982,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,859.00000	6,982,000	40.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,859.00000	4,982,000	36.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,859.00000	2,982,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,859.00000	1,982,000	25.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	0,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		860.00000	982,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		182.00000	91,000	11.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		41.00000	73,000	11.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,141.00000	1,018,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,559.00000	11,682,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,559.00000	9,682,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,559.00000	7,682,000	41.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,559.00000	5,682,000	39.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	32.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,559.00000	3,682,000	32.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,559.00000	2,682,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,559.00000	1,682,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		3.00000	1,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		562.00000	683,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		448.00000	329,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	11,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	41.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,459.00000	11,582,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,459.00000	9,582,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,459.00000	7,582,000	41.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,459.00000	5,582,000	38.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,459.00000	3,582,000	32.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,459.00000	2,582,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,459.00000	1,582,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		6.00000	2,000	15.91	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		465.00000	584,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		545.00000	424,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	6,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,609.00000	10,732,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,609.00000	8,732,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,609.00000	6,732,000	40.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,609.00000	4,732,000	36.16	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	12.00	Call		0.00000	0,000	28.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,609.00000	2,732,000	28.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,609.00000	1,732,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		3.00000	1,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		612.00000	733,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		400.00000	284,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		9.00000	16,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,391.00000	1,268,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,709.00000	10,832,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,709.00000	8,832,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,709.00000	6,832,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,709.00000	4,832,000	36.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,709.00000	2,832,000	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,709.00000	1,832,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	17.67	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		710.00000	833,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		308.00000	198,000	12.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		17.00000	30,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,291.00000	1,168,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,009.00000	11,132,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,009.00000	9,132,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,009.00000	7,132,000	40.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,009.00000	5,132,000	37.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,009.00000	3,132,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,009.00000	2,132,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,009.00000	1,132,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		82.00000	39,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		91.00000	171,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		991.00000	868,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,159.00000	11,282,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,159.00000	9,282,000	41.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,159.00000	7,282,000	41.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,159.00000	5,282,000	37.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,159.00000	3,282,000	31.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	26.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,159.00000	2,282,000	26.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,159.00000	1,282,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		36.00000	15,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		195.00000	297,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		842.00000	719,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,459.00000	10,582,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,459.00000	8,582,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,459.00000	6,582,000	40.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,459.00000	4,582,000	35.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,541.00000	1,418,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,509.00000	10,632,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,509.00000	8,632,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,509.00000	6,632,000	40.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,509.00000	4,632,000	35.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,509.00000	2,632,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,509.00000	1,632,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		5.00000	2,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		514.00000	634,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		496.00000	376,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		5.00000	8,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,491.00000	1,368,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,559.00000	10,682,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,559.00000	8,682,000	41.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,559.00000	6,682,000	40.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,559.00000	4,682,000	36.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,441.00000	1,318,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		909.00000	1,032,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	19.08	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		27.00000	11,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		236.00000	343,000	14.15	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		145.00000	69,000	12.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		54.00000	101,000	12.04	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.38960	9.51370		12.79	12,300,376.00	1,310	12,781.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		162.00000	127,000	14.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		448.00000	537,000	14.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		149.00000	117,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		485.00000	577,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		176.00000	139,000	13.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		412.00000	499,000	13.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		252.00000	322,000	13.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		266.00000	212,000	13.11	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		947.00000	1,057,000	15.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		61.00000	47,000	15.98	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,038.00000	1,151,000	16.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		52.00000	41,000	16.30	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		684.00000	787,000	15.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		98.00000	77,000	15.02	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		225.00000	179,000	13.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		311.00000	389,000	13.43	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future			9.50460	9.62970		13.25	47,523.00	5	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		311.00000	266,000	14.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		481.00000	561,000	14.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		295.00000	252,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		515.00000	597,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		329.00000	281,000	13.94	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		449.00000	526,000	13.94	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			369.87600	367.68400			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			341.52700	339.74000			27,322,160.00	8	1,132.00
ALBI	On	05/05/2011	Index Future			346.51500	344.70100			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82430	6.86970		10.79	0.00	0	15,400.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		46.00000	29,000	11.55	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		76.00000	105,000	11.55	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		110.00000	144,000	11.93	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		30.00000	18,000	11.93	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.83720	6.88330		10.62	6,495,340.00	950	1,334.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		280.00000	245,000	11.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		97.00000	108,000	11.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		244.00000	211,000	11.29	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		111.00000	124,000	11.29	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		318.00000	281,000	11.95	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		85.00000	94,000	11.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.84550	6.89180		10.78	1,369,100.00	200	270.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		378.00000	343,000	11.79	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		136.00000	148,000	11.79	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		342.00000	308,000	11.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		150.00000	163,000	11.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		415.00000	379,000	12.04	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		123.00000	134,000	12.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.85250	6.89870		10.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		428.00000	393,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		179.00000	191,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		394.00000	360,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		195.00000	208,000	11.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		464.00000	428,000	11.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		165.00000	176,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.38850	7.40450		12.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		873.00000	863,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		769.00000	775,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		851.00000	840,000	12.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		797.00000	802,000	12.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		896.00000	886,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		742.00000	748,000	12.47	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.94420	7.00680		9.66	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		693.00000	756,000	15.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		743.00000	806,000	15.54	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.80	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		643.00000	706,000	14.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.02500	7.08770		10.95	0.00	0	1,371.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		186.00000	155,000	11.13	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		148.00000	180,000	11.13	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		159.00000	135,000	11.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		171.00000	210,000	11.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		216.00000	176,000	10.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		128.00000	151,000	10.95	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.12940	7.14980		13.84	0.00	0	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		141.00000	122,000	14.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		41.00000	43,000	14.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		108.00000	90,000	13.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		58.00000	61,000	13.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		178.00000	158,000	14.47	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		28.00000	29,000	14.47	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.23850	7.25490		14.76	289,540.00	40	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		230.00000	222,000	14.76	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		225.00000	234,000	14.76	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		209.00000	201,000	14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		254.00000	263,000	14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		256.00000	247,000	14.81	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		201.00000	209,000	14.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/02/2011	Index Future			152.17100	151.71000			0.00	0	2.00
CRD1	On	05/05/2011	Index Future			154.23700	153.76900			0.00	0	0.00
GOVI	On	03/02/2011	GOVI			342.40900	340.69400			20,544,540.00	6	209.00
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		23,060.00000	5,910,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		23,160.00000	6,010,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		22,960.00000	5,810,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			347.41000	345.66900			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		33,310.00000	15,900,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		33,410.00000	16,000,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		33,210.00000	15,800,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.75600	149.44300			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.92800	151.62500			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			153.10500	153.81100			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.82800	404.71500			0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.54000	5.57000			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.52500	5.57000			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.53600	5.56000			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.55100	5.55000			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.55100	5.55000			0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.55800	5.55000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.57800	5.56000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.78600	5.76000			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.01000	6.01000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.27300	6.25000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.54600	6.57000			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.78800	6.84000			0.00	0	40,100.00
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/02/2011	Index Future			336.40400	334.22300			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			341.31700	339.10400			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.54400	7.60800		4.25	14,871,558.44	116	7,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,660.00000	1,893,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		399.00000	354,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,817.00000	2,057,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		342.00000	304,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,509.00000	1,735,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		463.00000	411,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.66400	7.73300		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,270.00000	1,628,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,200.00000	1,275,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,379.00000	1,744,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,105.00000	1,186,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,167.00000	1,517,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,302.00000	1,369,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,068.00000	1,409,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,409.00000	1,467,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.80400	7.87900		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		937.00000	1,168,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,410.00000	2,351,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,010.00000	1,251,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,287.00000	2,239,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		867.00000	1,089,000	4.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		2,536.00000	2,468,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.48500	8.57300		11.50	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,814.00000	5,519,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		813.00000	667,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,166.00000	5,888,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		709.00000	581,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,472.00000	5,156,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		929.00000	762,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,487.00000	7,711,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		164.00000	239,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.56400	8.65500		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,820.00000	4,610,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,929.00000	2,855,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,079.00000	4,887,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,722.00000	2,667,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		3,570.00000	4,339,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,147.00000	3,052,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,489.00000	7,025,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,059.00000	1,458,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.64900	8.74300		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,337.00000	2,945,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,036.00000	6,769,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,505.00000	3,137,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,714.00000	6,472,000	11.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.20	Call		2,178.00000	2,759,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,369.00000	7,075,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.27200	7.35200		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,250.00000	2,517,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		70.00000	64,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,402.00000	2,670,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		56.00000	51,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,100.00000	2,364,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		86.00000	77,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.38400	7.47100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,452.00000	1,746,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		565.00000	581,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,557.00000	1,856,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		512.00000	533,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,350.00000	1,640,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		621.00000	633,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.52000	7.61500		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		659.00000	886,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,754.00000	1,697,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		727.00000	951,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,671.00000	1,611,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		607.00000	824,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,853.00000	1,786,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38800	0.34100			0.00	0	3,240.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/02/2011	Bond Future	3.05	Call		61,681.00000	60,288,000		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		62,528.00000	61,135,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		60,825.00000	59,432,000		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			0.31000	0.26300			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		44,614.00000	43,216,000		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		45,642.00000	44,244,000		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		43,575.00000	42,178,000		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			8.20300	8.28700		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,735.00000	2,032,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		677.00000	553,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,899.00000	2,210,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		595.00000	485,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,578.00000	1,862,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		767.00000	630,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,986.00000	1,707,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		538.00000	680,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.31900	8.40800		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,269.00000	1,653,000	6.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		2,034.00000	1,988,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,377.00000	1,774,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,899.00000	1,866,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,166.00000	1,537,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,175.00000	2,116,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.44900	8.54200		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,009.00000	1,312,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,564.00000	3,434,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,087.00000	1,403,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,403.00000	3,286,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		935.00000	1,225,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,729.00000	3,587,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.32400	8.43900		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,434.00000	1,839,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,095.00000	856,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,591.00000	2,018,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		974.00000	757,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,287.00000	1,669,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,226.00000	964,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.43200	8.55300		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,673.00000	2,287,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,960.00000	1,917,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,807.00000	2,436,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,823.00000	1,795,000	8.03	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	05/05/2011	Bond Future	8.45	Call		1,546.00000	2,142,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,105.00000	2,044,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.55300	8.67800		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		912.00000	1,344,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,546.00000	4,321,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		988.00000	1,439,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,349.00000	4,142,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		841.00000	1,252,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,750.00000	4,504,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.91400	7.00600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,584.00000	2,828,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		8.00000	10,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,709.00000	2,953,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		6.00000	7,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,459.00000	2,703,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		11.00000	12,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.02400	7.12600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,237.00000	1,517,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		338.00000	370,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,323.00000	1,604,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		304.00000	338,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,154.00000	1,432,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		374.00000	405,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.16600	7.28000		2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.00	Call		565.00000	744,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,183.00000	1,111,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		609.00000	794,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,116.00000	1,050,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		523.00000	694,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,252.00000	1,172,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.37800	8.46100		8.75	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,344.00000	2,732,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		664.00000	562,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,548.00000	2,948,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		581.00000	491,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,148.00000	2,522,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		755.00000	640,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.47900	8.56500		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,785.00000	2,285,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,158.00000	2,164,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,925.00000	2,439,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,011.00000	2,030,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,651.00000	2,138,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,313.00000	2,306,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.58900	8.68000		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,451.00000	1,887,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,887.00000	3,815,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,556.00000	2,006,000	8.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		3,705.00000	3,646,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,352.00000	1,772,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,077.00000	3,988,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.39300	8.49700		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,333.00000	2,820,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		785.00000	625,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,540.00000	3,045,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		690.00000	548,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,135.00000	2,602,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		890.00000	710,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.48300	8.59000		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,799.00000	2,379,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,346.00000	2,275,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,944.00000	2,540,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,187.00000	2,132,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,661.00000	2,223,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,514.00000	2,425,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.58000	8.69200		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,575.00000	2,009,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,238.00000	4,007,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,685.00000	2,138,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,042.00000	3,830,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,469.00000	1,886,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,440.00000	4,192,000	9.61	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			8.51800	8.60500		15.25	0.00	0	23,690.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,935.00000	4,530,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		797.00000	671,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,221.00000	4,829,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		700.00000	588,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,652.00000	4,234,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		899.00000	761,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.57800	8.66800		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,261.00000	2,897,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,645.00000	3,545,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,442.00000	3,099,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,410.00000	3,330,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,088.00000	2,702,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,892.00000	3,769,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.64200	8.73400		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,892.00000	3,487,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,806.00000	4,657,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,069.00000	3,684,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,567.00000	4,439,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,721.00000	3,295,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,054.00000	4,884,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,506.00000	11,379,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		728.00000	858,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.76700	1.72400			0.00	0	589.00

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	2.50	Call		4,390.00000	4,141,000		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		4,666.00000	4,417,000		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		4,114.00000	3,865,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.45400	2.40800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,606.00000	5,157,000		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		6,063.00000	5,614,000		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		5,146.00000	4,697,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.54400	8.64200			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		5,611.00000	4,789,000		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		5,154.00000	4,332,000		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		6,071.00000	5,249,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.60900	8.71000			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		6,150.00000	5,314,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		5,695.00000	4,859,000		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		6,608.00000	5,772,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.67900	8.78300			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,717.00000	5,869,000		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		6,265.00000	5,417,000		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		7,173.00000	6,325,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,713.27000	13,835.52000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		3,355.00000	2,133,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		3,355.00000	2,133,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		3,355.00000	2,133,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,904.19000	14,025.34000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4,254.00000	3,052,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1.00000	10,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		4,254.00000	3,052,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1.00000	10,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		4,254.00000	3,052,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1.00000	10,000	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			338.20400	336.45600			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			342.79500	341.02300			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.06850	1.07710		13.15	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		774.00000	688,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		3.00000	3,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		299.00000	221,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		28.00000	36,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,271.00000	1,185,000	20.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	0,000	20.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08470	1.09330		15.05	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		583.00000	521,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		150.00000	174,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		319.00000	278,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		386.00000	431,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		990.00000	902,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		57.00000	55,000	14.00	0.00	0	0.00
Total for Derivatives :										204,556,625.74	19,738	1,226,362.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.03000	6.09000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.46000	7.52000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.43000	8.51500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			210.93201	210.82655			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.94738	227.48779			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.20000	7.27500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.62000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.12000	8.20000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.25000	8.36000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.85000	6.93500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.31000	8.39000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.33000	8.43000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.47500	8.56000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.50167	126.00979			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.19000	2.15000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.67000	2.62500			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										204,556,625.74	19,738	1,226,362.00