



# Daily MTM Report

Daily summary for: 13/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.83030	6.85630		14.81	397,550,781.20	58,204	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,094.00000	9,120,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,094.00000	7,120,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,094.00000	5,120,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,094.00000	3,120,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,094.00000	1,120,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		5.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		99.00000	120,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		906.00000	880,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,906.00000	1,880,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,906.00000	2,880,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,694.00000	1,720,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,144.00000	9,170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,144.00000	7,170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,144.00000	5,170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,144.00000	3,170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		2.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		146.00000	170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		856.00000	830,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,856.00000	1,830,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,856.00000	2,830,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,194.00000	9,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,194.00000	7,220,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,194.00000	5,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,194.00000	3,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,194.00000	1,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		195.00000	220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		806.00000	780,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,806.00000	1,780,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,806.00000	2,780,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,244.00000	9,270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,244.00000	7,270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,244.00000	5,270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,244.00000	3,270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,244.00000	1,270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		0.00000	0,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		244.00000	270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		756.00000	730,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,756.00000	1,730,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,756.00000	2,730,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,144.00000	1,170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,294.00000	9,320,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,294.00000	7,320,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,294.00000	5,320,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,294.00000	3,320,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,294.00000	1,320,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		294.00000	320,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		706.00000	680,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,706.00000	1,680,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,706.00000	2,680,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,344.00000	9,370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,344.00000	7,370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,344.00000	5,370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,344.00000	3,370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,344.00000	1,370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		344.00000	370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		656.00000	630,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,656.00000	1,630,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,656.00000	2,630,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,394.00000	9,420,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,394.00000	7,420,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,394.00000	5,420,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,394.00000	3,420,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,394.00000	1,420,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		394.00000	420,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		606.00000	580,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,606.00000	1,580,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,606.00000	2,580,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,594.00000	9,620,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,594.00000	7,620,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,594.00000	5,620,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,594.00000	3,620,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,594.00000	1,620,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		594.00000	620,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		406.00000	380,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,406.00000	1,380,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,406.00000	2,380,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,544.00000	9,570,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,544.00000	7,570,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,544.00000	5,570,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,544.00000	3,570,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,544.00000	1,570,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		544.00000	570,000	14.81	13,680,000.00	24,000	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		456.00000	430,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,456.00000	1,430,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,456.00000	2,430,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,744.00000	1,770,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,644.00000	9,670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,644.00000	7,670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,644.00000	5,670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,644.00000	3,670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,644.00000	1,670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		644.00000	670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		356.00000	330,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,356.00000	1,330,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,356.00000	2,330,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,444.00000	1,470,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,994.00000	9,020,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,994.00000	7,020,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,994.00000	5,020,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,994.00000	3,020,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		994.00000	1,020,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		33.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		27.00000	20,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,006.00000	980,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,006.00000	1,980,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,006.00000	2,980,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,044.00000	9,070,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,044.00000	7,070,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,044.00000	5,070,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,044.00000	3,070,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,044.00000	1,070,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		14.00000	0,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		58.00000	70,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		956.00000	930,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,956.00000	1,930,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,956.00000	2,930,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,444.00000	9,470,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,444.00000	7,470,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,444.00000	5,470,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,444.00000	3,470,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		444.00000	470,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		556.00000	530,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,556.00000	1,530,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,556.00000	2,530,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,494.00000	9,520,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,494.00000	7,520,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,494.00000	5,520,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,494.00000	3,520,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,494.00000	1,520,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		494.00000	520,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		506.00000	480,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,506.00000	1,480,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,506.00000	2,480,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,194.00000	8,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,194.00000	6,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,194.00000	4,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,194.00000	2,220,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,806.00000	3,780,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,244.00000	2,270,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,644.00000	2,670,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,344.00000	2,370,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,694.00000	2,720,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		944.00000	970,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,044.00000	2,070,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		744.00000	770,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,944.00000	1,970,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		844.00000	870,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,144.00000	2,170,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		694.00000	720,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		0.00000	0,000	14.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.92010	6.94520		14.23	354,634,364.70	51,247	272,191.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		26.00000	30,000	21.06	0.00	0	29,607.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,081.00000	1,110,000	21.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		24.00000	28,000	21.37	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,129.00000	1,158,000	21.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		28.00000	32,000	20.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,033.00000	1,062,000	20.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,567.00000	1,597,000	24.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		12.00000	17,000	24.17	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,555.00000	3,580,000	27.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	27.47	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		452.00000	474,000	16.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		97.00000	94,000	16.72	0.00	0	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,469.00000	1,499,000	23.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		14.00000	19,000	23.55	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		620.00000	645,000	17.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		65.00000	65,000	17.96	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		664.00000	690,000	18.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		59.00000	60,000	18.27	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		709.00000	735,000	18.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		54.00000	55,000	18.58	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		413.00000	433,000	16.41	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		108.00000	103,000	16.41	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		302.00000	318,000	15.47	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		147.00000	138,000	15.47	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		534.00000	558,000	17.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		79.00000	78,000	17.34	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		338.00000	355,000	15.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		133.00000	125,000	15.78	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		493.00000	515,000	17.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		88.00000	85,000	17.03	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		120.00000	113,000	16.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		375.00000	393,000	16.09	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00750	7.03350		14.78	257,350,437.50	36,725	55,618.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		169.00000	164,000	16.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		586.00000	607,000	16.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		159.00000	154,000	16.96	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		626.00000	647,000	16.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		181.00000	175,000	16.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		548.00000	568,000	16.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		486.00000	470,000	15.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		153.00000	163,000	15.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10050	7.12720		14.89	0.00	0	9,430.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		150.00000	148,000	18.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,073.00000	1,098,000	18.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		144.00000	142,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,117.00000	1,142,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		157.00000	155,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,030.00000	1,055,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19050	7.21850		15.39	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		399.00000	388,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		531.00000	548,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		382.00000	372,000	16.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		564.00000	582,000	16.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		416.00000	404,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		498.00000	514,000	15.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.15650	9.18030		19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,578.00000	1,565,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,598.00000	1,609,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,562.00000	1,550,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,632.00000	1,644,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,595.00000	1,581,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,565.00000	1,575,000	19.47	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.83030	6.85630		14.81	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			184.00000	0,000	14.81	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			14,554.00000	16,970,000	14.81	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			58.00000	0,000	14.81	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			19,428.00000	21,970,000	14.81	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			542.00000	0,000	14.81	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			9,912.00000	11,970,000	14.81	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				6.92010	6.94520		14.23	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			18,103.00000	16,838,000	14.85	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			23,583.00000	24,828,000	14.85	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			16,322.00000	15,230,000	15.16	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			26,802.00000	28,220,000	15.16	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			20,069.00000	18,624,000	14.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		20,549.00000	21,614,000	14.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00750	7.03350		14.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		0.00000	27,610,000	15.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	31,860,000	15.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		0.00000	25,825,000	15.22	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	35,075,000	15.22	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		0.00000	29,527,000	14.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		0.00000	28,777,000	14.78	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future			10.76250	10.82290		12.56	5,607,262.50	521	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	12.56	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Put		1,077.00000	1,138,000	12.56	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Put		1,027.00000	1,088,000	12.56	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	12.56	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.89850	10.95590		13.17	14,582,193.00	1,338	34,879.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		80.00000	66,000	15.20	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		924.00000	968,000	15.20	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		74.00000	60,000	15.32	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		968.00000	1,012,000	15.32	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		86.00000	71,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		880.00000	923,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		632.00000	670,000	14.41	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		138.00000	118,000	14.41	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,619.00000	1,671,000	16.90	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		25.00000	19,000	16.90	0.00	0	870.00



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	12.00	Put		1,102.00000	1,149,000	15.66	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		58.00000	47,000	15.66	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.02610	11.08550		13.74	0.00	0	1,889.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		210.00000	190,000	15.45	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		975.00000	1,014,000	15.45	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		200.00000	181,000	15.55	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,015.00000	1,055,000	15.55	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		220.00000	200,000	15.35	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		935.00000	974,000	15.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.16100	11.22060		13.93	0.00	0	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		450.00000	421,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		729.00000	760,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		434.00000	405,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		763.00000	794,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		467.00000	437,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		696.00000	726,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.28930	11.35160		14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		551.00000	519,000	14.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		849.00000	880,000	14.86	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		535.00000	504,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		883.00000	915,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		568.00000	536,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		816.00000	847,000	14.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08156	0.08170		20.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		1.00000	0,000	20.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		431.00000	444,000	20.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	20.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,430.00000	1,444,000	20.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		570.00000	556,000	20.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	20.54	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08270	0.08280		21.51	0.00	0	801.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		179.00000	171,000	20.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		599.00000	601,000	20.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		48.00000	44,000	23.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,468.00000	1,474,000	23.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		660.00000	649,000	17.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		80.00000	79,000	17.27	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08380	0.08700		20.98	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		0.00000	408,000	19.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		0.00000	528,000	19.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		0.00000	169,000	22.25	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		0.00000	1,289,000	22.25	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		0.00000	982,000	17.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		0.00000	102,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.09440	9.05510		11.35	6,111,436.80	672	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		11,145.00000	11,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		9,145.00000	9,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		7,145.00000	7,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		5,145.00000	5,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		3,145.00000	3,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		2,145.00000	2,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		1,145.00000	1,106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		3.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		148.00000	106,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		855.00000	894,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,995.00000	2,956,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,195.00000	11,156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,195.00000	9,156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,195.00000	7,156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,195.00000	5,156,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,195.00000	3,156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,195.00000	2,156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,195.00000	1,156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		196.00000	156,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		805.00000	844,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,895.00000	11,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,895.00000	9,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,895.00000	7,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,895.00000	5,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,895.00000	3,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,895.00000	2,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,895.00000	1,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		895.00000	856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		109.00000	144,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		4.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,795.00000	11,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,795.00000	9,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,795.00000	7,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,795.00000	5,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,795.00000	3,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,795.00000	2,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,795.00000	1,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		795.00000	756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		205.00000	244,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,945.00000	10,906,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,945.00000	8,906,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,945.00000	6,906,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,945.00000	4,906,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,945.00000	2,906,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,945.00000	1,906,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		945.00000	906,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		67.00000	94,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		12.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,055.00000	1,094,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		11,045.00000	11,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		9,045.00000	9,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,045.00000	7,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,045.00000	5,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,045.00000	3,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		2,045.00000	2,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		1,045.00000	1,006,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		16.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		61.00000	6,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		955.00000	994,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,345.00000	11,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,345.00000	9,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,345.00000	7,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,345.00000	5,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,345.00000	3,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,345.00000	2,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,345.00000	1,306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		345.00000	306,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		655.00000	694,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,495.00000	11,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,495.00000	9,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,495.00000	7,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,495.00000	5,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,495.00000	3,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,495.00000	2,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,495.00000	1,456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		495.00000	456,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		505.00000	544,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,795.00000	10,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,795.00000	8,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,795.00000	6,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	11.35	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,795.00000	4,756,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,205.00000	1,244,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,845.00000	10,806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,845.00000	8,806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,845.00000	6,806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,845.00000	4,806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,845.00000	2,806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,845.00000	1,806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		845.00000	806,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		156.00000	194,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,155.00000	1,194,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,895.00000	10,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,895.00000	8,856,000	11.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,895.00000	6,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,895.00000	4,856,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,105.00000	1,144,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,245.00000	1,206,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		545.00000	506,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	11.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		245.00000	206,000	11.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.21270	9.16840		11.95	13,782,199.20	1,496	18,501.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		58.00000	74,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		690.00000	661,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		52.00000	68,000	14.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		734.00000	705,000	14.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		65.00000	81,000	14.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		647.00000	618,000	14.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		444.00000	415,000	13.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		112.00000	128,000	13.20	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,248.00000	1,215,000	16.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		16.00000	28,000	16.94	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,345.00000	1,311,000	17.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		13.00000	24,000	17.36	0.00	0	4,508.00

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	10.10	Put		962.00000	932,000	15.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		30.00000	45,000	15.69	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		90.00000	107,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		522.00000	494,000	13.61	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.32300	9.27830		12.38	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		177.00000	185,000	13.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		699.00000	662,000	13.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		167.00000	175,000	14.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		739.00000	702,000	14.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		188.00000	196,000	13.83	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		660.00000	623,000	13.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.43920	9.39410		12.80	0.00	0	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		335.00000	346,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		591.00000	557,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		319.00000	330,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		625.00000	591,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		350.00000	362,000	13.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		556.00000	523,000	13.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.55250	9.50810		13.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		412.00000	422,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		704.00000	670,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		397.00000	406,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		739.00000	704,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		428.00000	438,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		670.00000	636,000	13.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/02/2011	Index Future			371.96700	372.76800			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			342.78700	343.44600			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			347.80100	348.46900			0.00	0	2.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.78010	6.75940		10.46	15,445,067.80	2,278	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		0.00000	0,000	10.46	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		141.00000	120,000	10.46	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		191.00000	170,000	10.46	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		0.00000	0,000	10.46	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.79230	6.77120		10.27	15,472,859.40	2,278	9,106.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		184.00000	199,000	11.00	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		113.00000	107,000	11.00	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		152.00000	166,000	10.64	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		131.00000	124,000	10.64	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		218.00000	234,000	11.37	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		97.00000	92,000	11.37	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			6.79780	6.77710		10.55	0.00	0	915.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		281.00000	297,000	11.38	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		154.00000	149,000	11.38	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		248.00000	264,000	11.11	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		171.00000	166,000	11.11	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		316.00000	333,000	11.66	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		139.00000	135,000	11.66	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			6.79980	6.78020		10.76	0.00	0	5,790.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		341.00000	350,000	11.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		211.00000	200,000	11.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		309.00000	317,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		229.00000	217,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		374.00000	385,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		194.00000	185,000	11.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.51850	7.48190		12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		931.00000	950,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		749.00000	732,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		910.00000	929,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		778.00000	761,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		953.00000	972,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		721.00000	704,000	12.65	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.79420	6.79270		8.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	8.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		907.00000	906,000	8.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	8.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		957.00000	956,000	8.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	8.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		857.00000	856,000	8.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.86880	6.86710		9.61	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		77.00000	72,000	10.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		260.00000	253,000	10.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		65.00000	60,000	10.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		298.00000	291,000	10.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		90.00000	85,000	10.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		223.00000	216,000	10.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.93880	6.90000		11.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		0.00000	242,000	11.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		0.00000	203,000	11.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		0.00000	216,000	11.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		0.00000	227,000	11.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		0.00000	270,000	11.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		0.00000	181,000	11.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.01040	6.97100		15.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		8.00000	0,000	15.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		87.00000	40,000	15.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		3.00000	0,000	15.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		132.00000	90,000	15.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		20.00000	10,000	15.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		49.00000	0,000	15.48	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.11710	7.06900		14.30	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		141.00000	152,000	14.80	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		322.00000	285,000	14.80	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		126.00000	136,000	14.97	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		357.00000	319,000	14.97	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		157.00000	170,000	14.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		288.00000	253,000	14.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future			7.21560	7.10000		14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		0.00000	358,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	242,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		0.00000	332,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		0.00000	266,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		0.00000	385,000	14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	219,000	14.68	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.93600	152.78900			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.01700	154.86700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			343.68200	344.31500			0.00	0	210.00
GOVI On	03/02/2011	GOVI	343.00	Call		13,150.00000	6,820,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		13,050.00000	6,720,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		13,250.00000	6,920,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			348.70900	349.35000			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		3,500.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	2,910,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		3,400.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		0.00000	3,010,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		3,600.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		0.00000	2,810,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.62700	148.36700			0.00	0	4.00
IGOV	On	05/05/2011	Index Future			150.80100	150.53700			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.97700	152.70800			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.56400	401.86000			0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.55000	5.55000			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.52000	5.54000			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.47000	5.52000			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.46100	5.51000			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.46100	5.51000			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.46600	5.52000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.47300	5.52000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.67800	5.74000			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.92400	5.98000			0.00	0	5,200.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.20800	6.25000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.52000	6.56000			0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.80000	6.85000			0.00	0	40,100.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			337.58800	338.39300			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			342.52600	343.34100			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.46900	7.42900		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,237.00000	2,077,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		195.00000	211,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,418.00000	2,255,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		162.00000	174,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Call		2,061.00000	1,904,000	4.32	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Put		234.00000	252,000	4.32	0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.58300	7.54100		4.50	0.00	0	705.00
R157	On 05/05/2011	Bond Future	7.75	Call		1,873.00000	1,756,000	4.50	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.75	Put		1,012.00000	1,069,000	4.50	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.80	Call		2,000.00000	1,879,000	4.51	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.80	Put		935.00000	987,000	4.51	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.70	Call		1,749.00000	1,636,000	4.49	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.70	Put		1,094.00000	1,154,000	4.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Call		1,630.00000	1,521,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,180.00000	1,245,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.71600	7.67100		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,351.00000	1,265,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,018.00000	2,107,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,443.00000	1,353,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,915.00000	2,000,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,263.00000	1,180,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,126.00000	2,218,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.47300	8.43400		11.50	5,945,128.00	50	24,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,805.00000	5,448,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		456.00000	479,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,193.00000	5,832,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		389.00000	408,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,423.00000	5,072,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		532.00000	561,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,187.00000	7,515,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		212.00000	160,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.55200	8.51100		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,799.00000	4,525,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,537.00000	2,656,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,087.00000	4,806,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,360.00000	2,471,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,517.00000	4,251,000	11.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		2,723.00000	2,850,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,566.00000	6,817,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,506.00000	1,365,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.63600	8.59400		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,059.00000	2,876,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,366.00000	6,578,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,259.00000	3,068,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,077.00000	6,281,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,866.00000	2,690,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,665.00000	6,884,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.21500	7.17500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,813.00000	2,677,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		28.00000	29,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,972.00000	2,837,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		21.00000	23,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,654.00000	2,519,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		35.00000	37,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.32200	7.27900		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,952.00000	1,843,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		449.00000	479,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,069.00000	1,959,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		408.00000	437,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,837.00000	1,732,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		492.00000	526,000	3.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future			7.45200	7.40500		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,007.00000	938,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,474.00000	1,546,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,078.00000	1,006,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,394.00000	1,463,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		939.00000	872,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,557.00000	1,631,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37400	0.42000			21,818,994.60	130	3,649.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,347.00000	60,701,000		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		60,194.00000	61,548,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		58,491.00000	59,846,000		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			0.29600	0.34200			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,273.00000	43,631,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,301.00000	44,659,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,235.00000	42,593,000		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			8.07700	8.04900		6.50	3,646,510.70	35	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,547.00000	2,412,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		290.00000	297,000	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		2,749.00000	2,613,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		246.00000	252,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,350.00000	2,218,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		340.00000	350,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,163.00000	1,212,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		914.00000	821,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.18700	8.15700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,000.00000	1,902,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,546.00000	1,595,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,138.00000	2,037,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,441.00000	1,487,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,867.00000	1,772,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,657.00000	1,709,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.30900	8.27700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,581.00000	1,506,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,897.00000	2,972,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,685.00000	1,608,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,762.00000	2,835,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,482.00000	1,409,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,038.00000	3,115,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.20500	8.16100		7.75	2,497,251.50	25	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,378.00000	2,167,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		473.00000	512,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,588.00000	2,372,000	7.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Put		405.00000	439,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,175.00000	1,971,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		548.00000	594,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.30800	8.26200		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,755.00000	2,582,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,452.00000	1,533,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,924.00000	2,746,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,350.00000	1,426,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,591.00000	2,423,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,560.00000	1,646,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.42200	8.37400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,637.00000	1,525,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,663.00000	3,807,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,747.00000	1,631,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,499.00000	3,639,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,531.00000	1,424,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,832.00000	3,981,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.85300	6.81800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,075.00000	2,982,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,202.00000	3,109,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	2,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,948.00000	2,856,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	4,000	3.19	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	05/05/2011	Bond Future			6.95600	6.91800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,685.00000	1,609,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		281.00000	297,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,778.00000	1,700,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		254.00000	269,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,595.00000	1,520,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		311.00000	328,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.09000	7.04700		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		847.00000	796,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		951.00000	995,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		902.00000	849,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		895.00000	937,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		792.00000	743,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,007.00000	1,053,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.28700	8.24800		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,255.00000	3,041,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		311.00000	330,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,495.00000	3,278,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		264.00000	280,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,021.00000	2,810,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		364.00000	387,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.38400	8.34300		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,646.00000	2,488,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,736.00000	1,817,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.55	Call		2,816.00000	2,653,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,619.00000	1,694,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,482.00000	2,329,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,861.00000	1,946,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.49000	8.44800		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,171.00000	2,049,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,303.00000	3,419,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,303.00000	2,177,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,147.00000	3,259,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,043.00000	1,926,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,464.00000	3,584,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.31800	8.27400		9.50	4,407,084.00	48	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,307.00000	3,057,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		364.00000	392,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,555.00000	3,301,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		310.00000	334,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,064.00000	2,820,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		424.00000	458,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.40500	8.35900		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,720.00000	2,537,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,854.00000	1,955,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,897.00000	2,708,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,727.00000	1,822,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,548.00000	2,371,000	9.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Put		1,988.00000	2,095,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.49900	8.45200		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,279.00000	2,137,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,509.00000	3,650,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,420.00000	2,273,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,343.00000	3,479,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,143.00000	2,006,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,681.00000	3,827,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.46800	8.42900		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,025.00000	4,716,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		417.00000	438,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,347.00000	5,034,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		357.00000	374,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,706.00000	4,401,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		484.00000	508,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.52700	8.48700		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,176.00000	2,971,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,067.00000	3,196,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,394.00000	3,182,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,869.00000	2,991,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,965.00000	2,767,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,276.00000	3,412,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.58900	8.54800		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,786.00000	3,591,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		4,185.00000	4,328,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,995.00000	3,794,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,978.00000	4,116,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,581.00000	3,392,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,399.00000	4,548,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,001.00000	11,690,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		708.00000	736,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.75300	1.81100			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,887.00000	4,222,000		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		4,163.00000	4,498,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		3,611.00000	3,946,000		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			2.47200	2.47100			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,992.00000	4,982,000		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		5,449.00000	5,440,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,532.00000	4,523,000		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			8.53400	8.49400			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/02/2011	Bond Future	8.00	Put		4,365.00000	4,704,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,908.00000	4,248,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,825.00000	5,165,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.59800	8.55800			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		4,887.00000	5,222,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		4,433.00000	4,768,000		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		5,346.00000	5,681,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.66800	8.62700			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		5,440.00000	5,779,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,988.00000	5,326,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,896.00000	6,235,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,286.90000	13,296.54000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		2,035.00000	2,131,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		2,035.00000	2,131,000	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		2,035.00000	2,131,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,463.60000	13,468.79000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		125.00000	111,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1,437.00000	1,475,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		125.00000	111,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1,437.00000	1,475,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		125.00000	111,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1,437.00000	1,475,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,638.76000	13,500.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	1,388,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	1,388,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	1,388,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			339.48100	340.08100			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.09900	344.70600			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.02460	1.03010		15.68	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		303.00000	246,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		2.00000	0,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		7.00000	0,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		206.00000	254,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		801.00000	746,000	16.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	0,000	16.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future			1.03870	1.04420		14.18	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.05	Call		269.00000	238,000	14.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.05	Put		327.00000	351,000	14.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.10	Call		137.00000	118,000	16.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.10	Put		695.00000	731,000	16.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.00	Call		563.00000	501,000	13.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.00	Put		121.00000	114,000	13.00	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future			1.05470	1.05000		14.41	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.05	Call		0.00000	451,000	14.41	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.05	Put		0.00000	404,000	14.41	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Call		0.00000	279,000	15.54	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Put		0.00000	732,000	15.54	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Call		0.00000	737,000	14.05	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		0.00000	190,000	14.05	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>1,132,531,570.90</b>	<b>179,047</b>	<b>792,172.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond		15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond		5.94000	5.86500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond		7.40500	7.36500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond		8.43000	8.39000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond		211.16950	211.09694			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			225.82551	225.77939			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.16000	7.12000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.01500	7.98500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.15000	8.10500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.80500	6.77000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.23500	8.19500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.27000	8.22500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.43500	8.39500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.85240	125.82703			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.16000	2.22000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>1,132,531,570.90</b>	<b>179,047</b>	<b>792,172.00</b>	