



Daily MTM Report

Daily summary for: 07/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			6.88550	6.90900		13.73	17,599,338.00	2,556	242,716.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,041.00000	9,065,000	47.89	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	47.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,041.00000	7,065,000	47.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	48.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,041.00000	5,065,000	48.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,041.00000	3,065,000	43.21	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	25.19	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,041.00000	1,065,000	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		37.00000	25,000	14.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		78.00000	90,000	14.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		959.00000	936,000	19.45	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	1,000	19.45	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,959.00000	1,936,000	13.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	13.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,959.00000	2,936,000	13.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	13.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,641.00000	1,665,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,091.00000	9,115,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,091.00000	7,115,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	48.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,091.00000	5,115,000	48.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	43.57	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,091.00000	3,115,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		23.00000	14,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		114.00000	129,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		909.00000	886,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,909.00000	1,886,000	13.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	13.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,909.00000	2,886,000	13.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	13.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,141.00000	9,165,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,141.00000	7,165,000	47.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	48.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,141.00000	5,165,000	48.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,141.00000	3,165,000	43.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	26.28	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,141.00000	1,165,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		14.00000	8,000	15.37	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		155.00000	173,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		859.00000	836,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,859.00000	1,836,000	13.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	13.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,859.00000	2,836,000	13.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	13.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,191.00000	9,215,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,191.00000	7,215,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	48.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,191.00000	5,215,000	48.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	44.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,191.00000	3,215,000	44.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,191.00000	1,215,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		8.00000	4,000	15.92	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		199.00000	219,000	15.92	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		809.00000	786,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,809.00000	1,786,000	14.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	14.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,809.00000	2,786,000	13.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	13.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	25.74	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,091.00000	1,115,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,241.00000	9,265,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,241.00000	7,265,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	48.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,241.00000	5,265,000	48.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	44.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,241.00000	3,265,000	44.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	27.37	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,241.00000	1,265,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		5.00000	2,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		246.00000	267,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		759.00000	736,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,759.00000	1,736,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	14.43	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		2,759.00000	2,736,000	13.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	13.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,291.00000	9,315,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,291.00000	7,315,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	48.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,291.00000	5,315,000	48.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	45.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,291.00000	3,315,000	45.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,291.00000	1,315,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		3.00000	1,000	17.01	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		294.00000	316,000	17.01	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		709.00000	686,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,709.00000	1,686,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,709.00000	2,686,000	13.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	13.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,341.00000	9,365,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,341.00000	7,365,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	48.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,341.00000	5,365,000	48.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	45.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,341.00000	3,365,000	45.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	28.47	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,341.00000	1,365,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1.00000	1,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		342.00000	366,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		659.00000	636,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,659.00000	1,636,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,659.00000	2,636,000	13.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	13.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,541.00000	9,565,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,541.00000	7,565,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,541.00000	5,565,000	48.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	46.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,541.00000	3,565,000	46.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,541.00000	1,565,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		0.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		541.00000	565,000	19.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		459.00000	436,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,459.00000	1,436,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,459.00000	2,436,000	13.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	13.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,491.00000	9,515,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,491.00000	7,515,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,491.00000	5,515,000	48.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,491.00000	3,515,000	46.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,491.00000	1,515,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		0.00000	0,000	19.19	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		491.00000	515,000	19.19	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		509.00000	486,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	1,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,509.00000	1,486,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,509.00000	2,486,000	13.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	13.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	32.29	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,691.00000	1,715,000	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,591.00000	9,615,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,591.00000	7,615,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,591.00000	5,615,000	48.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,591.00000	3,615,000	47.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,591.00000	1,615,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	20.28	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		591.00000	615,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		409.00000	386,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	1,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,409.00000	1,386,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,409.00000	2,386,000	13.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	13.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,391.00000	1,415,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,941.00000	8,965,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,941.00000	6,965,000	47.92	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	49.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,941.00000	4,965,000	49.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	42.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,941.00000	2,965,000	42.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	24.10	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		941.00000	965,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		88.00000	69,000	14.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		29.00000	34,000	14.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,059.00000	1,036,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,059.00000	2,036,000	12.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	12.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,059.00000	3,036,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,991.00000	9,015,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,991.00000	7,015,000	47.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	49.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,991.00000	5,015,000	49.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,991.00000	3,015,000	42.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	24.65	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		991.00000	1,015,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		58.00000	42,000	13.73	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		49.00000	57,000	13.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,009.00000	986,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,009.00000	1,986,000	12.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	12.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,009.00000	2,986,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,391.00000	9,415,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,391.00000	7,415,000	47.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	48.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,391.00000	5,415,000	48.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,391.00000	3,415,000	45.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		392.00000	415,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		609.00000	586,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,609.00000	1,586,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,609.00000	2,586,000	13.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	13.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,441.00000	9,465,000	47.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,441.00000	7,465,000	47.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	48.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,441.00000	5,465,000	48.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,441.00000	3,465,000	46.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,441.00000	1,465,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		0.00000	0,000	18.64	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		441.00000	465,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		559.00000	536,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,559.00000	1,536,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,559.00000	2,536,000	13.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	13.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,141.00000	8,165,000	47.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,141.00000	6,165,000	47.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	49.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,141.00000	4,165,000	49.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,141.00000	2,165,000	36.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,859.00000	3,836,000	13.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,191.00000	2,215,000	37.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	37.02	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,591.00000	2,615,000	39.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,291.00000	2,315,000	37.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	40.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,641.00000	2,665,000	40.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	23.56	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		891.00000	915,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,991.00000	2,015,000	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.56	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		691.00000	715,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	21.37	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,891.00000	1,915,000	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	34.47	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	22.46	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		791.00000	815,000	22.46	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,091.00000	2,115,000	36.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	36.29	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		641.00000	665,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		0.00000	0,000	20.83	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.97720	7.00110		14.41	12,279,872.00	1,760	101,480.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		32.00000	28,000	19.25	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		1,031.00000	1,051,000	19.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		29.00000	26,000	19.48	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,078.00000	1,099,000	19.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		34.00000	31,000	19.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		983.00000	1,004,000	19.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,514.00000	1,536,000	21.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		15.00000	13,000	21.56	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,499.00000	3,523,000	25.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.93	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		414.00000	431,000	16.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		115.00000	108,000	16.02	0.00	0	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,416.00000	1,438,000	21.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		17.00000	15,000	21.10	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		577.00000	595,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		78.00000	72,000	16.95	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		620.00000	639,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		71.00000	66,000	17.18	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		663.00000	682,000	17.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		64.00000	59,000	17.41	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		376.00000	393,000	15.79	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		127.00000	120,000	15.79	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		271.00000	286,000	15.10	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		172.00000	163,000	15.10	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		494.00000	511,000	16.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		95.00000	88,000	16.48	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		304.00000	320,000	15.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		155.00000	147,000	15.33	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		453.00000	471,000	16.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		104.00000	98,000	16.25	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		141.00000	133,000	15.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		340.00000	356,000	15.56	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06550	7.08910		14.82	5,440,435.00	770	21,919.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		186.00000	181,000	16.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		547.00000	566,000	16.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		175.00000	170,000	16.52	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		586.00000	605,000	16.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		199.00000	193,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		510.00000	528,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		527.00000	509,000	14.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		138.00000	144,000	14.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15990	7.18420		14.89	0.00	0	1,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		163.00000	158,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,029.00000	1,048,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		156.00000	152,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,072.00000	1,092,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		170.00000	166,000	17.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		986.00000	1,006,000	17.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25440	7.27880		15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		426.00000	416,000	15.64	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		497.00000	512,000	15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		409.00000	399,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		530.00000	545,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		444.00000	434,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		465.00000	480,000	15.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20690	9.22940		19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,590.00000	1,589,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,561.00000	1,582,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,574.00000	1,573,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,595.00000	1,616,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,607.00000	1,606,000	19.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,528.00000	1,549,000	19.37	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.88550	6.90900		13.73	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			2,310.00000	1,406,000	14.82	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			11,410.00000	12,856,000	14.82	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			1,380.00000	773,000	15.37	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			15,480.00000	17,223,000	15.37	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			3,738.00000	2,469,000	14.28	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			7,838.00000	8,919,000	14.28	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				6.97720	7.00110		14.41	0.00	0	90.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			20,974.00000	19,915,000	14.64	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			20,864.00000	22,195,000	14.64	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			18,988.00000	17,999,000	14.87	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			23,878.00000	25,279,000	14.87	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			23,574.00000	22,018,000	14.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		18,464.00000	19,298,000	14.41	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.88150	10.83190		11.53	20,457,220.00	1,880	21,291.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.06	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		1,068.00000	1,019,000	20.06	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		1,018.00000	969,000	19.65	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.65	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.01870	10.96820		13.38	13,608,094.50	1,235	23,391.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		91.00000	95,000	15.28	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		923.00000	876,000	15.28	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		84.00000	88,000	15.40	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		966.00000	919,000	15.40	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		98.00000	103,000	15.16	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		880.00000	834,000	15.16	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		636.00000	592,000	14.45	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		154.00000	161,000	14.45	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,612.00000	1,563,000	17.06	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		30.00000	32,000	17.06	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		1,099.00000	1,052,000	15.76	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		67.00000	71,000	15.76	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.14810	11.09650		13.84	0.00	0	1,829.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		221.00000	228,000	15.28	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		975.00000	930,000	15.28	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		211.00000	217,000	15.39	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		1,015.00000	969,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		232.00000	239,000	15.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		936.00000	891,000	15.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.28490	11.23320		14.06	0.00	0	500.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		459.00000	478,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		726.00000	693,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		442.00000	461,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		759.00000	726,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		476.00000	496,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		693.00000	661,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.42050	11.22170		14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		494.00000	575,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		922.00000	805,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		479.00000	558,000	14.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		957.00000	838,000	14.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		509.00000	593,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		887.00000	773,000	14.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08310	0.08340		18.25	0.00	0	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		23.00000	16,000	23.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		283.00000	306,000	23.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	31.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,260.00000	1,290,000	31.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		740.00000	710,000	21.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08420	0.08460		21.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call	252.00000	230,000	20.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put	492.00000	510,000	20.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	72.00000	64,000	23.33	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,312.00000	1,344,000	23.33	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	818.00000	780,000	17.31	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	58.00000	60,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.20790	9.17730	10.92	515,642.40	56	8,956.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	11,023.00000	10,992,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	9,023.00000	8,992,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	7,023.00000	6,992,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	39.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	5,023.00000	4,992,000	39.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	33.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	3,023.00000	2,992,000	33.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	2,023.00000	1,992,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	0.00000	0,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	1,023.00000	992,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	46.00000	55,000	10.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	69.00000	47,000	10.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	977.00000	1,008,000	21.95	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	8.20	Put		0.00000	0,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,873.00000	2,842,000	32.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,073.00000	11,042,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,073.00000	9,042,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,073.00000	7,042,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,073.00000	5,042,000	39.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,073.00000	3,042,000	33.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,073.00000	2,042,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,073.00000	1,042,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		30.00000	35,000	11.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		103.00000	77,000	11.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		927.00000	958,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,773.00000	11,742,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,773.00000	9,742,000	41.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,773.00000	7,742,000	41.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,773.00000	5,742,000	41.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,773.00000	3,742,000	36.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,773.00000	2,742,000	32.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,773.00000	1,742,000	27.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		773.00000	742,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		233.00000	261,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		6.00000	3,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,673.00000	11,642,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,673.00000	9,642,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,673.00000	7,642,000	41.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,673.00000	5,642,000	40.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,673.00000	3,642,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.11	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	Put		2,673.00000	2,642,000	32.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,673.00000	1,642,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	16.91	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		673.00000	642,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		329.00000	359,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		2.00000	1,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,823.00000	10,792,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,823.00000	8,792,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,823.00000	6,792,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,823.00000	4,792,000	39.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,823.00000	2,792,000	32.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,823.00000	1,792,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		823.00000	792,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		187.00000	214,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		10.00000	6,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,177.00000	1,208,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.17	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	20.10	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,923.00000	10,892,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,923.00000	8,892,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,923.00000	6,892,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,923.00000	4,892,000	39.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,923.00000	2,892,000	33.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,923.00000	1,892,000	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	19.21	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		923.00000	892,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		104.00000	126,000	12.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		27.00000	18,000	12.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,077.00000	1,108,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,223.00000	11,192,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,223.00000	9,192,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,223.00000	7,192,000	41.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.13	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	14.40	Put		5,223.00000	5,192,000	40.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,223.00000	3,192,000	34.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,223.00000	2,192,000	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,223.00000	1,192,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		7.00000	8,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		230.00000	200,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		777.00000	808,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,373.00000	11,342,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,373.00000	9,342,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,373.00000	7,342,000	41.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,373.00000	5,342,000	40.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,373.00000	3,342,000	35.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,373.00000	2,342,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,373.00000	1,342,000	23.35	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	9.55	Call		2.00000	1,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		375.00000	343,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		627.00000	658,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,673.00000	10,642,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,673.00000	8,642,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,673.00000	6,642,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,673.00000	4,642,000	39.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,327.00000	1,358,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,723.00000	10,692,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,723.00000	8,692,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,723.00000	6,692,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,723.00000	4,692,000	39.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,723.00000	2,692,000	32.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,723.00000	1,692,000	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		723.00000	692,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		281.00000	310,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		4.00000	2,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,277.00000	1,308,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,773.00000	10,742,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,773.00000	8,742,000	41.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,773.00000	6,742,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	39.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,773.00000	4,742,000	39.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,227.00000	1,258,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,123.00000	1,092,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	21.05	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		424.00000	393,000	14.61	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		19.00000	22,000	11.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		142.00000	114,000	11.84	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.32510	9.29360		12.12	317,053.40	34	14,388.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		90.00000	93,000	13.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		596.00000	568,000	13.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		81.00000	84,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		637.00000	609,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		99.00000	103,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		555.00000	528,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		366.00000	343,000	12.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		160.00000	168,000	12.68	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,135.00000	1,104,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		29.00000	29,000	15.20	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,230.00000	1,199,000	15.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		24.00000	24,000	15.48	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		856.00000	826,000	14.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		50.00000	51,000	14.36	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		132.00000	138,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		438.00000	413,000	12.96	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.43560	9.40270		12.68	37,742.40	4	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		215.00000	222,000	13.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		612.00000	586,000	13.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		203.00000	209,000	13.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		650.00000	623,000	13.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		228.00000	235,000	13.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		575.00000	549,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.55280	9.52040		12.77	0.00	0	500.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		385.00000	394,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		515.00000	491,000	13.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		367.00000	376,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		547.00000	523,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		403.00000	413,000	12.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		483.00000	460,000	12.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.67300	9.63880		13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		460.00000	476,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		621.00000	603,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		444.00000	458,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		655.00000	635,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		478.00000	494,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		589.00000	571,000	13.50	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			373.93000	373.41700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			344.44200	344.05700			110,221,440.00	32	1,164.00
ALBI	On	05/05/2011	Index Future			349.47800	349.08600			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.83020	6.81520		10.71	2,062,720.40	302	14,326.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		14.00000	15,000	11.72	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		99.00000	85,000	11.72	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		142.00000	127,000	12.23	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		7.00000	7,000	12.23	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.84240	6.82790		10.83	2,257,992.00	330	2,537.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		232.00000	246,000	11.84	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		104.00000	104,000	11.84	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		197.00000	211,000	11.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		119.00000	119,000	11.50	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		268.00000	282,000	12.17	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		90.00000	90,000	12.17	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.84860	6.83420		10.91	0.00	0	875.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		334.00000	343,000	11.91	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		150.00000	144,000	11.91	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		300.00000	308,000	11.66	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		166.00000	159,000	11.66	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		370.00000	379,000	12.16	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		136.00000	130,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.85350	6.83930		10.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		386.00000	394,000	11.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		197.00000	191,000	11.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		353.00000	361,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		214.00000	208,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		421.00000	429,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		182.00000	176,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.49160	7.47350		12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		922.00000	933,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		749.00000	741,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		900.00000	912,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		777.00000	770,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		944.00000	955,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		721.00000	713,000	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.84740	6.85550		7.81	0.00	0	360.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		845.00000	853,000	15.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	16.25	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		895.00000	903,000	16.25	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		795.00000	803,000	15.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.92460	6.93230		10.03	207,738.00	30	1,441.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		102.00000	98,000	10.61	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		220.00000	223,000	10.61	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		88.00000	84,000	10.81	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		256.00000	259,000	10.81	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		119.00000	114,000	10.42	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		187.00000	189,000	10.42	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.02190	7.00870		13.69	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		38.00000	38,000	14.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		79.00000	66,000	14.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		24.00000	23,000	14.83	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		115.00000	101,000	14.83	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		59.00000	61,000	13.69	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		50.00000	39,000	13.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.12230	7.10950		14.61	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		161.00000	165,000	15.09	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		302.00000	293,000	15.09	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	14/03/2011	Foreign Exchange Future	7.30	Call		145.00000	148,000	15.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		336.00000	326,000	15.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		179.00000	183,000	14.93	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		270.00000	261,000	14.93	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.05400	152.81200			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.13400	154.88800			0.00	0	0.00
GOVI On	03/02/2011	GOVI			345.29500	344.91800			0.00	0	209.00
GOVI On	03/02/2011	GOVI	343.00	Call		19,180.00000	22,950,000		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		19,080.00000	22,850,000		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		19,280.00000	23,050,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			350.34300	349.96000			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		9,600.00000	13,430,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		9,500.00000	13,330,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		9,700.00000	13,530,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV On	03/02/2011	Index Future			148.45400	148.46700			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.62400	150.63800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			152.79700	152.81000			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.99000	402.01400			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			5.52200	5.52000			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.50300	5.49200			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.47700	5.47900			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.46000	5.46600			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.46400	5.47500			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.47100	5.48800			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.47900	5.48800			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.67300	5.67800			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.87900	5.88600			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.14600	6.14000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.44600	6.44000			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.71000	6.72000			0.00	0	40,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			339.46700	339.04000			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			344.43000	343.99600			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.38300	7.40500		4.25	90,235,103.00	700	7,886.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,344.00000	2,421,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		197.00000	178,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,525.00000	2,605,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		164.00000	148,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,167.00000	2,241,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		235.00000	212,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.49100	7.51500		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,956.00000	2,013,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		988.00000	945,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,086.00000	2,145,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		913.00000	873,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,831.00000	1,886,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,068.00000	1,024,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,710.00000	1,762,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,153.00000	1,105,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.61700	7.64300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,414.00000	1,457,000	4.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		1,972.00000	1,914,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,507.00000	1,552,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,870.00000	1,814,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,324.00000	1,365,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,078.00000	2,018,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.39200	8.40300		11.50	0.00	0	23,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,108.00000	6,189,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		455.00000	428,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,499.00000	6,582,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		391.00000	366,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,724.00000	5,802,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		529.00000	499,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,946.00000	6,842,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		275.00000	279,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.46800	8.48000		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,030.00000	5,091,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,470.00000	2,415,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,324.00000	5,388,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,299.00000	2,247,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,743.00000	4,802,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,651.00000	2,594,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,398.00000	6,307,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,636.00000	1,661,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.55000	8.56200		12.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Call		3,219.00000	3,258,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,224.00000	6,150,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,425.00000	3,465,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,941.00000	5,868,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,021.00000	3,057,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,518.00000	6,441,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.11700	7.13400		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,953.00000	3,008,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		27.00000	23,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,113.00000	3,169,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		21.00000	19,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,794.00000	2,848,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		34.00000	30,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.21700	7.23500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,067.00000	2,107,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		422.00000	404,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,187.00000	2,228,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		385.00000	367,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,950.00000	1,989,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		464.00000	445,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.33800	7.35800		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,081.00000	1,107,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,406.00000	1,372,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,156.00000	1,182,000	3.63	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	7.30	Put		1,331.00000	1,296,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,010.00000	1,035,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,487.00000	1,451,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41800	0.41800			0.00	0	3,240.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,406.00000	59,406,000		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		60,253.00000	60,253,000		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		58,550.00000	58,550,000		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			0.34000	0.34000			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,332.00000	42,332,000		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		43,360.00000	43,360,000		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		41,293.00000	41,293,000		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			8.00300	8.02500		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,671.00000	2,757,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		292.00000	266,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,875.00000	2,963,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		250.00000	226,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,473.00000	2,555,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		341.00000	311,000	6.59	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	8.00	Put		1,136.00000	1,070,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,009.00000	1,055,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.10900	8.13200		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,092.00000	2,150,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,516.00000	1,461,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,232.00000	2,292,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,413.00000	1,360,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,956.00000	2,011,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,623.00000	1,565,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.22700	8.25100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,650.00000	1,695,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,843.00000	2,775,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,757.00000	1,803,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,711.00000	2,644,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,548.00000	1,591,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,981.00000	2,911,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.11500	8.15800		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,425.00000	2,601,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		502.00000	433,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,634.00000	2,817,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		434.00000	372,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,224.00000	2,392,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		580.00000	502,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.21400	8.25800		8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		2,795.00000	2,939,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,470.00000	1,371,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,964.00000	3,113,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,368.00000	1,274,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,631.00000	2,770,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,578.00000	1,474,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.32400	8.37000		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,665.00000	1,758,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,669.00000	3,516,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,776.00000	1,873,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,506.00000	3,357,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,559.00000	1,647,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,838.00000	3,680,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.76900	6.79100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,147.00000	3,205,000	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		3,273.00000	3,331,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,020.00000	3,078,000	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
R206	On	05/05/2011	Bond Future			6.86400	6.88800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,750.00000	1,793,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		273.00000	257,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,844.00000	1,888,000	3.06	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	7.55	Put		247.00000	233,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,658.00000	1,700,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		301.00000	284,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.98700	7.01400		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		890.00000	919,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		921.00000	890,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		947.00000	976,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		867.00000	837,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		834.00000	862,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		976.00000	944,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.19600	8.20200		8.75	56,737,086.00	600	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,514.00000	3,537,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		294.00000	281,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,758.00000	3,782,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		251.00000	239,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,276.00000	3,298,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		344.00000	330,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.28900	8.29600		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,836.00000	2,854,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,651.00000	1,628,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,011.00000	3,030,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,539.00000	1,517,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,667.00000	2,683,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,771.00000	1,746,000	8.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future			8.39200	8.39900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,321.00000	2,334,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,174.00000	3,148,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,457.00000	2,471,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,023.00000	2,997,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,188.00000	2,200,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,330.00000	3,302,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.24300	8.26900		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,366.00000	3,491,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		392.00000	352,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,613.00000	3,742,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		337.00000	301,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,125.00000	3,246,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		454.00000	410,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.32700	8.35400		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,768.00000	2,857,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,872.00000	1,794,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,946.00000	3,039,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,745.00000	1,671,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,595.00000	2,681,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,004.00000	1,923,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.41800	8.44700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,316.00000	2,390,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,516.00000	3,414,000	9.65	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	04/08/2011	Bond Future	8.30	Call		2,458.00000	2,535,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,351.00000	3,253,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,180.00000	2,250,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,687.00000	3,582,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.40200	8.42300		15.25	55,900,761.00	700	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,110.00000	5,250,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		451.00000	413,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,430.00000	5,574,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		389.00000	355,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,793.00000	4,929,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		520.00000	477,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.45800	8.48000		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,249.00000	3,337,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,082.00000	2,985,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,469.00000	3,560,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,885.00000	2,792,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,037.00000	3,121,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,289.00000	3,188,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.51900	8.54100		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,849.00000	3,935,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,190.00000	4,093,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,059.00000	4,148,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,984.00000	3,891,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,643.00000	3,726,000	15.63	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	8.45	Put		4,403.00000	4,303,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,071.00000	12,227,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		721.00000	694,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.82500	1.82400			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,812.00000	3,806,000		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		4,088.00000	4,082,000		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		3,536.00000	3,530,000		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			2.49800	2.48700			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,837.00000	4,730,000		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		5,294.00000	5,188,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	1,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,377.00000	4,270,000		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			8.44200	8.46300			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		4,101.00000	3,921,000		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		3,644.00000	3,464,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

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	7.95	Put		4,561.00000	4,381,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.50400	8.52600			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		4,618.00000	4,432,000		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		4,163.00000	3,977,000		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		5,076.00000	4,890,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.57100	8.59400			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		5,166.00000	4,975,000		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		4,714.00000	4,522,000		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		5,622.00000	5,431,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,448.54000	13,447.87000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		14.00000	10,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		535.00000	525,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		14.00000	10,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		535.00000	525,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		14.00000	10,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		535.00000	525,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,627.39000	13,629.11000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		720.00000	708,000	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	14/03/2011	Foreign Exchange Future	13600.00	Put	429.00000	434,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call	720.00000	707,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put	429.00000	433,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call	720.00000	708,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put	429.00000	434,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			341.02500	340.60400		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			345.65900	345.23200		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03600	1.03920	14.36	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		395.00000	16.00	364,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		3.00000	16.00	4,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		33.00000	14.00	25,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		141.00000	14.00	165,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		892.00000	18.00	860,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	18.00	0,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05110	1.05460	14.11	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		328.00000	14.00	308,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		282.00000	14.00	297,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		174.00000	16.00	162,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		628.00000	16.00	651,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		647.00000	14.00	618,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		101.00000	14.00	107,000	0	0.00
Total for Derivatives :									387,878,238.10	10,989	1,231,015.00

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.88500	6.35000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.31500	7.33500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.34500	8.35500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			210.93736	210.92351			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.88581	225.86280			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.06000	7.07500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.93500	7.95500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.05500	8.09500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.72000	6.74000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.14000	8.14500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.19000	8.21500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.36500	8.38500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.59047	125.57779			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.24000	2.24000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.71000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										387,878,238.10	10,989	1,231,015.00