



Daily MTM Report

Daily summary for: 02/12/2010

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			6.98570	7.04920		14.53	33,447,531.60	4,788	261,549.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,901.00000	8,964,000	46.61	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,901.00000	6,964,000	46.90	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	43.55	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,901.00000	4,964,000	43.55	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,901.00000	2,964,000	35.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	22.09	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		901.00000	964,000	22.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		136.00000	90,000	14.74	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		37.00000	54,000	14.74	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,099.00000	1,036,000	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,099.00000	2,036,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,099.00000	3,036,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,501.00000	1,564,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,951.00000	9,014,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,951.00000	7,014,000	46.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,951.00000	5,014,000	43.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.36	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,951.00000	3,014,000	35.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		103.00000	63,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		54.00000	77,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,049.00000	986,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,049.00000	1,986,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,049.00000	2,986,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,001.00000	9,064,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,001.00000	7,064,000	46.87	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	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,001.00000	5,064,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,001.00000	3,064,000	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	22.89	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,001.00000	1,064,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		74.00000	45,000	14.93	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		75.00000	109,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		999.00000	936,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,999.00000	1,936,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,999.00000	2,936,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,051.00000	9,114,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,051.00000	7,114,000	46.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,051.00000	5,114,000	44.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,051.00000	3,114,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,051.00000	1,114,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		54.00000	31,000	15.33	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		105.00000	145,000	15.33	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		949.00000	886,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,949.00000	1,886,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,949.00000	2,886,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	22.49	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		951.00000	1,014,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,101.00000	9,164,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,101.00000	7,164,000	46.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,101.00000	5,164,000	44.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,101.00000	3,164,000	36.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	23.69	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,101.00000	1,164,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		39.00000	21,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		140.00000	185,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		899.00000	836,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,899.00000	1,836,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	15.26	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		2,899.00000	2,836,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,151.00000	9,214,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,151.00000	7,214,000	46.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	44.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,151.00000	5,214,000	44.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,151.00000	3,214,000	36.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,151.00000	1,214,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		28.00000	14,000	16.13	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		179.00000	228,000	16.13	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		849.00000	786,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,849.00000	1,786,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,849.00000	2,786,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,201.00000	9,264,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,201.00000	7,264,000	46.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	44.58	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		5,201.00000	5,264,000	44.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,201.00000	3,264,000	36.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	24.48	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,201.00000	1,264,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		19.00000	9,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		220.00000	273,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		799.00000	736,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,799.00000	1,736,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,799.00000	2,736,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,401.00000	9,464,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,401.00000	7,464,000	46.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	45.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,401.00000	5,464,000	45.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,401.00000	3,464,000	37.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,401.00000	1,464,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		4.00000	2,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		405.00000	466,000	18.11	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	6.45	Call		599.00000	536,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,599.00000	1,536,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,599.00000	2,536,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,351.00000	9,414,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,351.00000	7,414,000	46.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,351.00000	5,414,000	45.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,351.00000	3,414,000	37.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,351.00000	1,414,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		6.00000	3,000	17.72	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		357.00000	417,000	17.72	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		649.00000	586,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,649.00000	1,586,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,649.00000	2,586,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.27	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,551.00000	1,614,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,451.00000	9,514,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,451.00000	7,514,000	46.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,451.00000	5,514,000	45.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,451.00000	3,514,000	37.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,451.00000	1,514,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		3.00000	1,000	18.51	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		454.00000	515,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		550.00000	486,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,549.00000	1,486,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,549.00000	2,486,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,251.00000	1,314,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,801.00000	8,864,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	46.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,801.00000	6,864,000	46.93	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	43.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,801.00000	4,864,000	43.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,801.00000	2,864,000	34.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	21.30	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		801.00000	864,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		215.00000	160,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		16.00000	24,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,199.00000	1,136,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,199.00000	2,136,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,199.00000	3,136,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,851.00000	8,914,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,851.00000	6,914,000	46.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,851.00000	4,914,000	43.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,851.00000	2,914,000	34.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	21.70	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		851.00000	914,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		174.00000	123,000	14.94	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		25.00000	37,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,149.00000	1,086,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,149.00000	2,086,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,149.00000	3,086,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,251.00000	9,314,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,251.00000	7,314,000	46.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,251.00000	5,314,000	44.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,251.00000	3,314,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		13.00000	6,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		264.00000	320,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		749.00000	686,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,749.00000	1,686,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,749.00000	2,686,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,301.00000	9,364,000	46.61	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	46.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,301.00000	7,364,000	46.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	44.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,301.00000	5,364,000	44.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,301.00000	3,364,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,301.00000	1,364,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		9.00000	4,000	17.32	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		310.00000	368,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		699.00000	636,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,699.00000	1,636,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,699.00000	2,636,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,001.00000	8,064,000	46.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,001.00000	6,064,000	47.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,001.00000	4,064,000	40.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,001.00000	2,064,000	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,999.00000	3,936,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,051.00000	2,114,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.94	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,451.00000	2,514,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,151.00000	2,214,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,501.00000	2,564,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	20.90	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		751.00000	814,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,851.00000	1,914,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.65	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		552.00000	614,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		1.00000	0,000	19.31	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,751.00000	1,814,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.86	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	0,000	20.10	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		652.00000	714,000	20.10	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,951.00000	2,014,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.45	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		503.00000	565,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		2.00000	1,000	18.91	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07960	7.14460		14.63	47,674,026.40	6,734	78,353.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		48.00000	42,000	19.12	0.00	0	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		903.00000	962,000	19.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		44.00000	39,000	19.35	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		949.00000	1,009,000	19.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		52.00000	45,000	18.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		857.00000	915,000	18.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,377.00000	1,440,000	21.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		22.00000	20,000	21.48	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,356.00000	3,421,000	25.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.74	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		325.00000	365,000	15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		170.00000	145,000	15.81	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,280.00000	1,343,000	21.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		25.00000	23,000	21.00	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		472.00000	520,000	16.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		117.00000	100,000	16.76	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		511.00000	561,000	16.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		106.00000	91,000	16.99	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		552.00000	603,000	17.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		97.00000	83,000	17.23	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		291.00000	330,000	15.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		186.00000	160,000	15.58	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		204.00000	232,000	14.87	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		249.00000	212,000	14.87	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		396.00000	440,000	16.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		141.00000	120,000	16.28	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		229.00000	263,000	15.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		224.00000	193,000	15.10	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		359.00000	402,000	16.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		154.00000	132,000	16.05	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		204.00000	176,000	15.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		259.00000	296,000	15.34	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.16900	7.23440		14.91	3,692,035.00	515	19,829.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		244.00000	217,000	16.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		460.00000	498,000	16.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		229.00000	204,000	16.22	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		495.00000	535,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		259.00000	232,000	15.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		425.00000	463,000	15.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		643.00000	591,000	14.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		109.00000	122,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26400	7.32980		14.97	3,268,800.00	450	450.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		201.00000	183,000	17.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		921.00000	969,000	17.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		193.00000	176,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		963.00000	1,012,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		211.00000	192,000	17.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		881.00000	928,000	17.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.36030	7.42550		15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		506.00000	464,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		431.00000	454,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		483.00000	445,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		458.00000	485,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		531.00000	487,000	15.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		406.00000	427,000	15.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.30390	9.36390		19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,667.00000	1,644,000	19.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,503.00000	1,540,000	19.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,650.00000	1,626,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,536.00000	1,572,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,685.00000	1,662,000	19.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,471.00000	1,508,000	19.32	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.98570	7.04920		14.53	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			10,288.00000	6,347,000	14.53	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			5,368.00000	7,777,000	14.53	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			7,446.00000	4,491,000	14.93	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			7,526.00000	10,921,000	14.93	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			13,624.00000	9,039,000	14.74	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			3,704.00000	5,469,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.07960	7.14460		14.63	0.00	0	50.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			30,460.00000	26,004,000	14.68	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			16,000.00000	18,044,000	14.68	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			27,605.00000	23,306,000	14.63	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			18,145.00000	20,346,000	14.63	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			33,488.00000	28,882,000	14.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		14,028.00000	15,922,000	14.73	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.87080	10.98440		12.74	2,869,891.20	264	22,008.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	20.16	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		917.00000	1,030,000	20.16	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		868.00000	980,000	19.81	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	19.81	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.00970	11.12590		13.85	4,502,967.30	409	21,854.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		136.00000	109,000	15.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		810.00000	899,000	15.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		127.00000	101,000	15.94	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		851.00000	941,000	15.94	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		145.00000	117,000	15.69	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		769.00000	857,000	15.69	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		542.00000	617,000	14.96	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		218.00000	177,000	14.96	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,475.00000	1,580,000	17.66	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		51.00000	40,000	17.66	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		978.00000	1,073,000	16.31	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		104.00000	83,000	16.31	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.14070	11.25900		14.18	33,422.10	3	1,901.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		277.00000	241,000	15.64	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		868.00000	950,000	15.64	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		265.00000	231,000	15.75	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		906.00000	990,000	15.75	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		290.00000	252,000	15.54	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		831.00000	911,000	15.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.27950	11.39940		14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		537.00000	485,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		638.00000	706,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		519.00000	468,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		670.00000	739,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		556.00000	502,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		607.00000	673,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.27090	11.39110		14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		578.00000	525,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		837.00000	904,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		561.00000	510,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		870.00000	939,000	15.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		595.00000	541,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		804.00000	870,000	14.87	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08310	0.08360		17.72	2,493.00	30	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		45.00000	31,000	21.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		285.00000	321,000	21.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	28.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,240.00000	1,290,000	28.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		761.00000	711,000	20.57	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		1.00000	1,000	20.57	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08430	0.08480		21.40	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	269.00000	249,000	20.39	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put	489.00000	519,000	20.39	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	80.00000	73,000	23.57	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,300.00000	1,343,000	23.57	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	840.00000	797,000	17.74	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	60.00000	67,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.18900	9.23670	11.58	2,637,243.00	287	10,065.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	10,963.00000	11,011,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	8,963.00000	9,011,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	41.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	6,963.00000	7,011,000	41.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	37.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	4,963.00000	5,011,000	37.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	2,963.00000	3,011,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	1,963.00000	2,011,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	0.00000	0,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	963.00000	1,011,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	101.00000	68,000	11.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	64.00000	79,000	11.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	1,037.00000	989,000	20.23	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	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,813.00000	2,861,000	30.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,013.00000	11,061,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,013.00000	9,061,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,013.00000	7,061,000	41.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,013.00000	5,061,000	37.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,013.00000	3,061,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,013.00000	2,061,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,013.00000	1,061,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		73.00000	50,000	11.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		86.00000	111,000	11.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		987.00000	939,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,713.00000	11,761,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,713.00000	9,761,000	43.49	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	42.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,713.00000	7,761,000	42.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	38.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,713.00000	5,761,000	38.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	34.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,713.00000	3,761,000	34.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,713.00000	2,761,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,713.00000	1,761,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1.00000	0,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		714.00000	761,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		300.00000	254,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		13.00000	15,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,613.00000	11,661,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,613.00000	9,661,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	42.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,613.00000	7,661,000	42.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	38.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,613.00000	5,661,000	38.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,613.00000	3,661,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	29.53	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		2,613.00000	2,661,000	29.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,613.00000	1,661,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1.00000	1,000	16.43	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		614.00000	662,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		393.00000	346,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		6.00000	7,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,763.00000	10,811,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,763.00000	8,811,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,763.00000	6,811,000	41.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,763.00000	4,811,000	37.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,763.00000	2,811,000	30.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,763.00000	1,811,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1.00000	0,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		764.00000	811,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		255.00000	210,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		18.00000	21,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,237.00000	1,189,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,863.00000	10,911,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,863.00000	8,911,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,863.00000	6,911,000	41.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,863.00000	4,911,000	37.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,863.00000	2,911,000	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,863.00000	1,911,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	18.30	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		863.00000	911,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		172.00000	131,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		35.00000	42,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,137.00000	1,089,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,163.00000	11,211,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,163.00000	9,211,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,163.00000	7,211,000	41.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.98	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		5,163.00000	5,211,000	37.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,163.00000	3,211,000	32.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,163.00000	2,211,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,163.00000	1,211,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		29.00000	18,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		192.00000	229,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		837.00000	789,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,313.00000	11,361,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,313.00000	9,361,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,313.00000	7,361,000	42.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,313.00000	5,361,000	38.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,313.00000	3,361,000	32.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,313.00000	2,361,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,313.00000	1,361,000	21.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		10.00000	6,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		323.00000	367,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		687.00000	640,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,613.00000	10,661,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,613.00000	8,661,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,613.00000	6,661,000	40.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,613.00000	4,661,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,387.00000	1,339,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,663.00000	10,711,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,663.00000	8,711,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,663.00000	6,711,000	40.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,663.00000	4,711,000	37.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,663.00000	2,711,000	29.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	24.28	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		1,663.00000	1,711,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		664.00000	711,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		346.00000	299,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	10,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,337.00000	1,289,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,713.00000	10,761,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,713.00000	8,761,000	43.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,713.00000	6,761,000	40.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,713.00000	4,761,000	37.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,287.00000	1,239,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,063.00000	1,111,000	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	19.79	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		7.00000	4,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		370.00000	415,000	14.57	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		54.00000	36,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		117.00000	147,000	12.32	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.30760	9.35710		12.67	10,480,357.60	1,126	13,248.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		119.00000	106,000	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		562.00000	598,000	14.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		109.00000	97,000	14.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		602.00000	639,000	14.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		130.00000	115,000	14.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		523.00000	557,000	14.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		342.00000	371,000	13.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		199.00000	179,000	13.30	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,086.00000	1,130,000	16.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		43.00000	38,000	16.16	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,180.00000	1,225,000	16.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		37.00000	33,000	16.47	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		814.00000	855,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		71.00000	63,000	15.20	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		168.00000	150,000	13.62	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		411.00000	442,000	13.62	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.42030	9.47080		13.12	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		255.00000	235,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		584.00000	615,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		242.00000	222,000	14.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		621.00000	652,000	14.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		270.00000	248,000	14.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		549.00000	578,000	14.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.54030	9.59210		13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		436.00000	406,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		494.00000	516,000	13.43	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	19/09/2011	Foreign Exchange Future	9.70	Call		418.00000	388,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		526.00000	548,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		456.00000	424,000	13.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		464.00000	484,000	13.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.66400	9.71480		13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		513.00000	483,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		598.00000	619,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		495.00000	466,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		630.00000	652,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		531.00000	501,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		566.00000	587,000	13.72	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			371.46900	372.43500			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			342.63900	343.52700			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			347.64500	348.54500			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76700	6.78460		10.57	0.00	0	15,400.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		16.00000	13,000	11.80	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		131.00000	146,000	11.80	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		174.00000	190,000	12.21	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		9.00000	7,000	12.21	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.78060	6.79860		10.78	2,108,766.60	311	1,923.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		219.00000	206,000	11.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		120.00000	125,000	11.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		186.00000	174,000	11.11	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		137.00000	143,000	11.11	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		253.00000	240,000	11.79	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		104.00000	109,000	11.79	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.78840	6.80750		10.87	135,768.00	20	290.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		316.00000	303,000	11.64	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		159.00000	165,000	11.64	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		282.00000	270,000	11.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		175.00000	182,000	11.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		350.00000	337,000	11.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		143.00000	149,000	11.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.79450	6.81310		10.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		368.00000	355,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		205.00000	211,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		335.00000	323,000	11.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		222.00000	229,000	11.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		402.00000	389,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		189.00000	195,000	11.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.44510	7.43420		12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		900.00000	905,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		766.00000	760,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		879.00000	883,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		795.00000	788,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		922.00000	927,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		738.00000	732,000	12.59	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			6.94240	6.92170		9.63	0.00	0	400.00
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		778.00000	758,000	15.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	16.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		828.00000	808,000	16.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.37	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		728.00000	708,000	15.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.02110	7.00100		10.52	0.00	0	1,371.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		142.00000	145,000	10.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		191.00000	174,000	10.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		124.00000	126,000	10.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		223.00000	205,000	10.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		163.00000	166,000	10.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		162.00000	145,000	10.52	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.00120	7.01510		13.89	0.00	0	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		57.00000	48,000	14.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		92.00000	97,000	14.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		40.00000	33,000	14.83	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		125.00000	132,000	14.83	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		78.00000	68,000	13.89	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		63.00000	67,000	13.89	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.10390	7.12080		14.69	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		171.00000	164,000	15.15	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		300.00000	310,000	15.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		155.00000	147,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		334.00000	343,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		190.00000	181,000	15.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		269.00000	277,000	15.00	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.42100	152.66400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.49200	154.73800			0.00	0	0.00
GOVI On	03/02/2011	GOVI			343.50500	344.37700			0.00	0	209.00
GOVI On	03/02/2011	GOVI	343.00	Call		13,770.00000	5,050,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		13,670.00000	4,950,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		13,870.00000	5,150,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			348.52400	349.40800			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		4,080.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	4,760,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		3,980.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		0.00000	4,860,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		4,180.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		0.00000	4,660,000		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			148.57100	148.58100			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.74200	150.75200			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			152.91600	152.92600			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.40200	402.42700			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			5.56400	5.55200			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.56500	5.52900			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.56000	5.52000			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.56600	5.52100			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.57100	5.52100			0.00	2	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.58400	5.52700			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.59200	5.54600			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.79300	5.75900			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.01700	5.97700			0.00	200	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.28900	6.24200			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.54900	6.49500			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.80700	6.72400			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			337.59100	338.57400			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			342.52400	343.52000			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.47600	7.42400		4.25	0.00	0	7,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,299.00000	2,111,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		236.00000	275,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,477.00000	2,283,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		199.00000	233,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,126.00000	1,944,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		277.00000	323,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.59100	7.53600		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,926.00000	1,788,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,045.00000	1,134,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,054.00000	1,910,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		968.00000	1,051,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,803.00000	1,669,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,127.00000	1,220,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,684.00000	1,555,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,213.00000	1,312,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.72500	7.66600		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,391.00000	1,287,000	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		2,039.00000	2,164,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,483.00000	1,375,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,935.00000	2,057,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,302.00000	1,203,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,146.00000	2,276,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.44100	8.40100		11.50	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,182.00000	5,843,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		510.00000	562,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,568.00000	6,223,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		440.00000	487,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,802.00000	5,470,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		588.00000	647,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,971.00000	7,310,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		320.00000	267,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.51800	8.47700		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,106.00000	4,851,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,517.00000	2,656,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,399.00000	5,137,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,345.00000	2,477,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,819.00000	4,571,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,698.00000	2,844,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,428.00000	6,693,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,695.00000	1,566,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.60200	8.55900		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		3,277.00000	3,101,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,254.00000	6,484,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,483.00000	3,301,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,971.00000	6,195,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,077.00000	2,908,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,546.00000	6,783,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.19400	7.14200		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,933.00000	2,762,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		34.00000	42,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,092.00000	2,920,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		28.00000	34,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,775.00000	2,606,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		43.00000	52,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.30000	7.24400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,060.00000	1,927,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		444.00000	492,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,179.00000	2,043,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		406.00000	450,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,944.00000	1,815,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		487.00000	538,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.42800	7.36800		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,080.00000	996,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,436.00000	1,532,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,154.00000	1,067,000	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		1,359.00000	1,452,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,009.00000	929,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,516.00000	1,616,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41700	0.41700			0.00	0	3,240.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,435.00000	59,435,000		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		60,282.00000	60,282,000		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		58,579.00000	58,579,000		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			0.33900	0.33900			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,361.00000	42,361,000		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		43,389.00000	43,389,000		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		41,323.00000	41,323,000		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			8.12500	8.07500		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,503.00000	2,303,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		378.00000	431,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,698.00000	2,492,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		327.00000	374,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,314.00000	2,120,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		436.00000	495,000	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		1,315.00000	1,450,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		934.00000	816,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.23800	8.18400		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,982.00000	1,837,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,660.00000	1,779,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,116.00000	1,966,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,551.00000	1,665,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,851.00000	1,713,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,773.00000	1,898,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.36300	8.30700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,563.00000	1,454,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,020.00000	3,174,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,665.00000	1,552,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,883.00000	3,033,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,465.00000	1,361,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,162.00000	3,321,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.23700	8.19700		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,309.00000	2,142,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		608.00000	668,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,509.00000	2,336,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		531.00000	585,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,115.00000	1,955,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		692.00000	759,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.34100	8.29900		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		2,692.00000	2,551,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,593.00000	1,683,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,857.00000	2,711,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,487.00000	1,572,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,533.00000	2,396,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,800,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.45700	8.41300		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,602.00000	1,511,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,836.00000	3,979,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,710.00000	1,614,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,670.00000	3,808,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,499.00000	1,412,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,008.00000	4,155,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.83000	6.78300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,169.00000	3,046,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	6,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,295.00000	3,172,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	4,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,043.00000	2,920,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		6.00000	7,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.93200	6.88000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,775.00000	1,676,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		278.00000	306,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,869.00000	1,768,000	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		253.00000	278,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,683.00000	1,587,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		306.00000	337,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.06300	7.00500		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		910.00000	845,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		921.00000	984,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		967.00000	899,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		867.00000	928,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		853.00000	791,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		975.00000	1,041,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.28100	8.24100		8.75	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,357.00000	3,158,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		371.00000	411,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,593.00000	3,389,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		320.00000	355,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,127.00000	2,932,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		429.00000	473,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.37800	8.33600		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,735.00000	2,588,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,784.00000	1,882,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,905.00000	2,753,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,667.00000	1,759,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,570.00000	2,428,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,908.00000	2,010,000	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			8.48400	8.44100		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,239.00000	2,125,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,331.00000	3,461,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,372.00000	2,254,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,177.00000	3,302,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,110.00000	2,000,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,491.00000	3,625,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.34800	8.29800		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,263.00000	3,011,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		472.00000	534,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,502.00000	3,244,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		409.00000	465,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,029.00000	2,785,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		541.00000	611,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.43600	8.38400		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,700.00000	2,517,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,989.00000	2,125,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,874.00000	2,684,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,858.00000	1,988,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,532.00000	2,355,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,126.00000	2,269,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.53100	8.47700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,265.00000	2,119,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,645.00000	3,824,000	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		2,404.00000	2,253,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,478.00000	3,652,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,131.00000	1,991,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,819.00000	4,004,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.47500	8.43000		15.25	0.00	0	23,690.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,114.00000	4,793,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		515.00000	574,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,429.00000	5,102,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		448.00000	501,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,802.00000	4,488,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		588.00000	654,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.53400	8.48700		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,271.00000	3,058,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,162.00000	3,341,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,489.00000	3,268,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,964.00000	3,135,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,059.00000	2,855,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,370.00000	3,558,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.59600	8.54800		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,860.00000	3,654,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,259.00000	4,448,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,070.00000	3,857,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,053.00000	4,236,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,656.00000	3,456,000	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		4,474.00000	4,669,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,044.00000	11,694,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		751.00000	797,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.77000	1.77100			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,118.00000	4,124,000		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		4,394.00000	4,399,000		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		3,842.00000	3,847,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		1.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.45500	2.45600			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,138.00000	5,147,000		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		5,595.00000	5,605,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,678.00000	4,688,000		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			8.49500	8.45500			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		4,032.00000	4,374,000		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		3,575.00000	3,917,000		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		4,492.00000	4,834,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future			8.55900	8.51800		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		4,551.00000	4,896,000	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		4,096.00000	4,441,000	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		5,009.00000	5,354,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future			8.62800	8.58500		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		5,091.00000	5,449,000	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		4,639.00000	4,996,000	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		5,547.00000	5,905,000	0.00	0	0.00	
RAIN	On	13/12/2010	Foreign Exchange Future			13,503.69000	13,600.32000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		1,007.00000	206,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		4.00000	169,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		1,007.00000	206,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		4.00000	169,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		1,007.00000	206,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		4.00000	169,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,688.61000	13,787.93000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,947.00000	1,124,000	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		68.00000	238,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1,947.00000	1,124,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		68.00000	238,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		1,947.00000	1,124,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		68.00000	238,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			339.30000	340.14900			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			343.90900	344.76800			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.04850	1.05770		13.25	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		580.00000	490,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		3.00000	5,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		142.00000	87,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		65.00000	102,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,077.00000	985,000	19.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	0,000	19.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06440	1.07390		14.05	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		449.00000	389,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		210.00000	245,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		230.00000	193,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		491.00000	549,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		808.00000	729,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		69.00000	85,000	14.00	0.00	0	0.00
Total for Derivatives :										110,853,301.80	15,139	1,230,980.00

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			6.22500	6.17500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.40000	7.35000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.39000	8.35000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			210.98698	210.97323			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.03885	226.01598			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.13000	7.08000			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			8.05000	8.00000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.17000	8.13000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.77500	6.73000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.22000	8.18000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.29000	8.24000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.43500	8.39000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.55241	125.53972			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.19000	2.19000			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			2.67000	2.67000			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:										110,853,301.80	15,139	1,230,980.00