



Daily MTM Report

Daily summary for: 01/12/2010

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			7.04920	7.12470		14.68	29,113,196.00	4,130	263,709.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,825.00000	8,901,000	48.16	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	45.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,825.00000	6,901,000	45.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,825.00000	4,901,000	41.86	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,825.00000	2,901,000	35.06	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	21.80	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		825.00000	901,000	21.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		196.00000	136,000	15.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		21.00000	37,000	15.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,175.00000	1,099,000	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,175.00000	2,099,000	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	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,175.00000	3,099,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,425.00000	1,501,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,875.00000	8,951,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,875.00000	6,951,000	45.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,875.00000	4,951,000	41.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.31	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,875.00000	2,951,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		157.00000	103,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		32.00000	54,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,125.00000	1,049,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,125.00000	2,049,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,125.00000	3,049,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,925.00000	9,001,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,925.00000	7,001,000	45.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,925.00000	5,001,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,925.00000	3,001,000	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	22.59	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		925.00000	1,001,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		122.00000	74,000	14.68	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		47.00000	75,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,075.00000	999,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,075.00000	1,999,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,075.00000	2,999,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,975.00000	9,051,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,975.00000	7,051,000	45.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	42.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,975.00000	5,051,000	42.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,975.00000	3,051,000	35.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		975.00000	1,051,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		91.00000	54,000	15.08	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		66.00000	105,000	15.08	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,025.00000	949,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,025.00000	1,949,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,025.00000	2,949,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	22.19	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		875.00000	951,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,025.00000	9,101,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,025.00000	7,101,000	46.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,025.00000	5,101,000	42.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,025.00000	3,101,000	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	23.38	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,025.00000	1,101,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		68.00000	39,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		93.00000	140,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		975.00000	899,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,975.00000	1,899,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,975.00000	2,899,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,075.00000	9,151,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,075.00000	7,151,000	46.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,075.00000	5,151,000	42.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,075.00000	3,151,000	36.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,075.00000	1,151,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		50.00000	28,000	15.87	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		125.00000	179,000	15.87	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		925.00000	849,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,925.00000	1,849,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,925.00000	2,849,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,125.00000	9,201,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,125.00000	7,201,000	46.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	42.28	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	12.25	Put		5,125.00000	5,201,000	42.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,125.00000	3,201,000	36.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	24.17	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,125.00000	1,201,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		36.00000	19,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		161.00000	220,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		875.00000	799,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,875.00000	1,799,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,875.00000	2,799,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,325.00000	9,401,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,325.00000	7,401,000	46.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,325.00000	5,401,000	42.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,325.00000	3,401,000	37.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,325.00000	1,401,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		9.00000	4,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		334.00000	405,000	17.84	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		675.00000	599,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,675.00000	1,599,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,675.00000	2,599,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,275.00000	9,351,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,275.00000	7,351,000	46.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,275.00000	5,351,000	42.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,275.00000	3,351,000	37.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,275.00000	1,351,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		13.00000	6,000	17.45	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		288.00000	357,000	17.45	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		725.00000	649,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,725.00000	1,649,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,725.00000	2,649,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.94	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		1,475.00000	1,551,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,375.00000	9,451,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,375.00000	7,451,000	46.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,375.00000	5,451,000	42.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,375.00000	3,451,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,375.00000	1,451,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		6.00000	3,000	18.24	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		381.00000	454,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		625.00000	550,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	1,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,625.00000	1,549,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,625.00000	2,549,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,175.00000	1,251,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,725.00000	8,801,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,725.00000	6,801,000	45.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,725.00000	4,801,000	41.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,725.00000	2,801,000	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1.00000	0,000	21.01	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		726.00000	801,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		284.00000	215,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		9.00000	16,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,275.00000	1,199,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,275.00000	2,199,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,275.00000	3,199,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,775.00000	8,851,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,775.00000	6,851,000	45.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,775.00000	4,851,000	41.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,775.00000	2,851,000	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	21.40	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		775.00000	851,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		239.00000	174,000	15.37	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		14.00000	25,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,225.00000	1,149,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,225.00000	2,149,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,225.00000	3,149,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,175.00000	9,251,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,175.00000	7,251,000	46.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,175.00000	5,251,000	42.34	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		3,175.00000	3,251,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		26.00000	13,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		201.00000	264,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		825.00000	749,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,825.00000	1,749,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,825.00000	2,749,000	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	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,225.00000	9,301,000	48.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,225.00000	7,301,000	46.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,225.00000	5,301,000	42.41	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		3,225.00000	3,301,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,225.00000	1,301,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		18.00000	9,000	17.05	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		243.00000	310,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		775.00000	699,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,775.00000	1,699,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,775.00000	2,699,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,925.00000	8,001,000	48.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,925.00000	6,001,000	43.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,925.00000	4,001,000	40.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,925.00000	2,001,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,075.00000	3,999,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,975.00000	2,051,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.75	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,375.00000	2,451,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,075.00000	2,151,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,425.00000	2,501,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		1.00000	0,000	20.61	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		676.00000	751,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,775.00000	1,851,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.31	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		478.00000	552,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		3.00000	1,000	19.03	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,675.00000	1,751,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.52	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	1,000	19.82	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		576.00000	652,000	19.82	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,875.00000	1,951,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.10	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		429.00000	503,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		4.00000	2,000	18.63	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14460	7.22110		14.99	39,895,446.40	5,584	74,976.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		58.00000	48,000	18.69	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		837.00000	903,000	18.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		53.00000	44,000	18.91	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		882.00000	949,000	18.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		63.00000	52,000	18.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		792.00000	857,000	18.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,306.00000	1,377,000	20.87	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		27.00000	22,000	20.87	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,280.00000	3,356,000	25.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.49	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		278.00000	325,000	15.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		199.00000	170,000	15.64	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,210.00000	1,280,000	20.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		31.00000	25,000	20.44	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		417.00000	472,000	16.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		138.00000	117,000	16.51	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		455.00000	511,000	16.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		126.00000	106,000	16.73	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		494.00000	552,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		115.00000	97,000	16.95	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		247.00000	291,000	15.42	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		218.00000	186,000	15.42	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		172.00000	204,000	14.99	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		293.00000	249,000	14.99	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		345.00000	396,000	16.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		166.00000	141,000	16.08	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		194.00000	229,000	14.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		265.00000	224,000	14.99	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		311.00000	359,000	15.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		182.00000	154,000	15.86	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		239.00000	204,000	15.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		218.00000	259,000	15.20	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.23440	7.31140		15.25	18,158,344.00	2,510	20,329.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		272.00000	244,000	15.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		411.00000	460,000	15.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		256.00000	229,000	16.15	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		445.00000	495,000	16.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		289.00000	259,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		378.00000	425,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		706.00000	643,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		95.00000	109,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32980	7.40840		15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		220.00000	201,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		862.00000	921,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		210.00000	193,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		902.00000	963,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		230.00000	211,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		822.00000	881,000	17.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.42550	7.50700		15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		552.00000	506,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		395.00000	431,000	15.50	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		527.00000	483,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		420.00000	458,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		577.00000	531,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		370.00000	406,000	15.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.36390	9.43840		19.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,688.00000	1,667,000	19.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,450.00000	1,503,000	19.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,671.00000	1,650,000	19.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,483.00000	1,536,000	19.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,706.00000	1,685,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,418.00000	1,471,000	19.16	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				7.04920	7.12470		14.68	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			15,709.00000	10,288,000	14.91	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			3,239.00000	5,368,000	14.91	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			12,159.00000	7,446,000	14.68	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			4,689.00000	7,526,000	14.68	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			19,643.00000	13,624,000	15.14	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			2,173.00000	3,704,000	15.14	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.14460	7.22110		14.99	0.00	0	50.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			35,426.00000	30,460,000	15.01	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			13,316.00000	16,000,000	15.01	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			32,280.00000	27,605,000	15.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			15,170.00000	18,145,000	15.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			38,737.00000	33,488,000	15.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		11,627.00000	14,028,000	15.02	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.98440	11.05680		13.26	6,063,388.80	552	21,808.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	1,000	19.24	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		846.00000	917,000	19.24	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		796.00000	868,000	18.91	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		3.00000	2,000	18.91	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.12590	11.20000		14.08	756,561.20	68	21,500.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		151.00000	136,000	15.73	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		751.00000	810,000	15.73	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		141.00000	127,000	15.85	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		791.00000	851,000	15.85	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		162.00000	145,000	15.62	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		712.00000	769,000	15.62	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		493.00000	542,000	14.91	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		243.00000	218,000	14.91	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,405.00000	1,475,000	17.51	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		55.00000	51,000	17.51	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		915.00000	978,000	16.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		115.00000	104,000	16.21	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.25900	11.33480		14.27	5,629,500.00	500	1,901.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		298.00000	277,000	15.49	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		813.00000	868,000	15.49	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		285.00000	265,000	15.60	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		850.00000	906,000	15.60	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		312.00000	290,000	15.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		777.00000	831,000	15.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.39940	11.50000		14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	537,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		0.00000	638,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		0.00000	519,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		0.00000	670,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		0.00000	556,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		0.00000	607,000	14.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.39110	11.65000		14.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		0.00000	578,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		0.00000	837,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		0.00000	561,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		0.00000	870,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		0.00000	595,000	14.80	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		0.00000	804,000	14.80	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08360	0.08520		17.90	2,508.00	30	978.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		97.00000	45,000	21.37	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		177.00000	285,000	21.37	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		1.00000	0,000	27.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,081.00000	1,240,000	27.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		920.00000	761,000	20.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	1,000	20.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08480	0.08650		21.22	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	341.00000	269,000	20.25	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put	391.00000	489,000	20.25	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	104.00000	80,000	23.40	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,154.00000	1,300,000	23.40	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	990.00000	840,000	17.72	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	40.00000	60,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.23670	9.26780	11.82	1,016,037.00	110	10,286.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	10,932.00000	10,963,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	8,932.00000	8,963,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	40.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	6,932.00000	6,963,000	40.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	36.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	4,932.00000	4,963,000	36.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	30.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	2,932.00000	2,963,000	30.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	0.00000	0,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	1,932.00000	1,963,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	0.00000	0,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	932.00000	963,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	122.00000	101,000	12.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	54.00000	64,000	12.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	1,068.00000	1,037,000	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	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,782.00000	2,813,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,982.00000	11,013,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,982.00000	9,013,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,982.00000	7,013,000	40.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,982.00000	5,013,000	36.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,982.00000	3,013,000	30.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,982.00000	2,013,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		982.00000	1,013,000	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		91.00000	73,000	11.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		73.00000	86,000	11.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,018.00000	987,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,682.00000	11,713,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,682.00000	9,713,000	42.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,682.00000	7,713,000	41.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	37.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,682.00000	5,713,000	37.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,682.00000	3,713,000	33.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,682.00000	2,713,000	29.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,682.00000	1,713,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		683.00000	714,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		329.00000	300,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		11.00000	13,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,582.00000	11,613,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,582.00000	9,613,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,582.00000	7,613,000	41.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,582.00000	5,613,000	37.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	33.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,582.00000	3,613,000	33.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,582.00000	2,613,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,582.00000	1,613,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2.00000	1,000	16.12	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		584.00000	614,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		424.00000	393,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		6.00000	6,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,732.00000	10,763,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,732.00000	8,763,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,732.00000	6,763,000	40.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,732.00000	4,763,000	36.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,732.00000	2,763,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,732.00000	1,763,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		733.00000	764,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		284.00000	255,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		16.00000	18,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,268.00000	1,237,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.72	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	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,832.00000	10,863,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,832.00000	8,863,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,832.00000	6,863,000	40.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,832.00000	4,863,000	36.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,832.00000	2,863,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,832.00000	1,863,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	0,000	17.92	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		833.00000	863,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		198.00000	172,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		30.00000	35,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,168.00000	1,137,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,132.00000	11,163,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,132.00000	9,163,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,132.00000	7,163,000	40.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.94	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		5,132.00000	5,163,000	36.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,132.00000	3,163,000	31.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,132.00000	2,163,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,132.00000	1,163,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		39.00000	29,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		171.00000	192,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		868.00000	837,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,282.00000	11,313,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,282.00000	9,313,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,282.00000	7,313,000	41.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,282.00000	5,313,000	37.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,282.00000	3,313,000	31.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,282.00000	2,313,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,282.00000	1,313,000	21.15	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		15.00000	10,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		297.00000	323,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		719.00000	687,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,582.00000	10,613,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,582.00000	8,613,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,582.00000	6,613,000	39.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,582.00000	4,613,000	35.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,418.00000	1,387,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,632.00000	10,663,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,632.00000	8,663,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,632.00000	6,663,000	39.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,632.00000	4,663,000	35.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,632.00000	2,663,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	23.66	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	10.90	Put		1,632.00000	1,663,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2.00000	1,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		634.00000	664,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		376.00000	346,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		8.00000	9,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,368.00000	1,337,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,682.00000	10,713,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,682.00000	8,713,000	42.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,682.00000	6,713,000	39.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,682.00000	4,713,000	36.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,318.00000	1,287,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,032.00000	1,063,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	19.35	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		11.00000	7,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		343.00000	370,000	14.33	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		69.00000	54,000	12.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		101.00000	117,000	12.18	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.35710	9.38960		12.78	4,023,553.00	430	13,106.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		127.00000	119,000	14.18	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		537.00000	562,000	14.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		117.00000	109,000	14.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		577.00000	602,000	14.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		139.00000	130,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		499.00000	523,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		322.00000	342,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		212.00000	199,000	13.25	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,057.00000	1,086,000	16.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		47.00000	43,000	16.05	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,151.00000	1,180,000	16.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		41.00000	37,000	16.36	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		787.00000	814,000	15.12	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		77.00000	71,000	15.12	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		179.00000	168,000	13.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		389.00000	411,000	13.56	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.47080	9.50460		13.27	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		266.00000	255,000	14.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		561.00000	584,000	14.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		252.00000	242,000	14.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		597.00000	621,000	14.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		281.00000	270,000	14.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		526.00000	549,000	14.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.59210	9.65000		13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		0.00000	436,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		0.00000	494,000	13.55	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		0.00000	418,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		0.00000	526,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		0.00000	456,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		0.00000	464,000	13.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.71480	9.80000		13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		0.00000	513,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		0.00000	598,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		0.00000	495,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		0.00000	630,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		0.00000	531,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		0.00000	566,000	13.80	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.43500	369.87600			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.52700	341.52700			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			348.54500	346.51500			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.78460	6.82430		10.55	0.00	0	15,400.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		29.00000	16,000	11.36	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		105.00000	131,000	11.36	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		144.00000	174,000	11.76	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		18.00000	9,000	11.76	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79860	6.83720		10.86	2,379,510.00	350	1,684.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		245.00000	219,000	11.52	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		108.00000	120,000	11.52	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		211.00000	186,000	11.19	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		124.00000	137,000	11.19	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		281.00000	253,000	11.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		94.00000	104,000	11.84	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.80750	6.84550		10.93	0.00	0	270.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		343.00000	316,000	11.67	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		148.00000	159,000	11.67	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		308.00000	282,000	11.42	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		163.00000	175,000	11.42	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		379.00000	350,000	11.91	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		134.00000	143,000	11.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.81310	6.85250		11.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		393.00000	368,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		191.00000	205,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		360.00000	335,000	11.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		208.00000	222,000	11.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		428.00000	402,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		176.00000	189,000	11.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.43420	7.38850		12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		863.00000	900,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		775.00000	766,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		840.00000	879,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		802.00000	795,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		886.00000	922,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		748.00000	738,000	12.61	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			6.92170	6.94420		10.13	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	16.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		756.00000	778,000	16.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	16.49	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		806.00000	828,000	16.49	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		706.00000	728,000	15.74	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.00100	7.02500		10.94	0.00	0	1,371.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		155.00000	142,000	11.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		180.00000	191,000	11.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		135.00000	124,000	11.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		210.00000	223,000	11.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		176.00000	163,000	10.94	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		151.00000	162,000	10.94	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.01510	7.12940		13.89	0.00	0	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		122.00000	57,000	14.32	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		43.00000	92,000	14.32	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		90.00000	40,000	14.76	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		61.00000	125,000	14.76	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		158.00000	78,000	13.89	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		29.00000	63,000	13.89	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.12080	7.23850		14.65	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		222.00000	171,000	15.11	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		234.00000	300,000	15.11	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		201.00000	155,000	15.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		263.00000	334,000	15.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		247.00000	190,000	14.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		209.00000	269,000	14.96	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.66400	152.17100			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.73800	154.23700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.37700	342.40900			0.00	0	209.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	13,770,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		5,910.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	13,670,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		6,010.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		0.00000	13,870,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		5,810.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			349.40800	347.41000			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		0.00000	4,080,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		15,900.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		0.00000	3,980,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		16,000.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		0.00000	4,180,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		15,800.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV On	03/02/2011	Index Future			148.58100	148.75600			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.75200	150.92800			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			152.92600	153.10500			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.42700	402.82800			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			5.55200	5.54000			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.52900	5.52500			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.52000	5.53600			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.52100	5.55100			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.52100	5.55100			0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.52700	5.55800			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.54600	5.57800			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.75900	5.78600			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.97700	6.01000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.24200	6.27300			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.49500	6.54600			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.72400	6.78800			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			338.57400	336.40400			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			343.52000	341.31700			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.42400	7.54400		4.25	0.00	0	7,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,893.00000	2,299,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		354.00000	236,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,057.00000	2,477,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		304.00000	199,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,735.00000	2,126,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		411.00000	277,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.53600	7.66400		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,628.00000	1,926,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,275.00000	1,045,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,744.00000	2,054,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,186.00000	968,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,517.00000	1,803,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,369.00000	1,127,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,409.00000	1,684,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,467.00000	1,213,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.66600	7.80400		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,168.00000	1,391,000	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		2,351.00000	2,039,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,251.00000	1,483,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,239.00000	1,935,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,089.00000	1,302,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,468.00000	2,146,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.40100	8.48500		11.50	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,519.00000	6,182,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		667.00000	510,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,888.00000	6,568,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		581.00000	440,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,156.00000	5,802,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		762.00000	588,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,711.00000	6,971,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		239.00000	320,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.47700	8.56400		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,610.00000	5,106,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,855.00000	2,517,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,887.00000	5,399,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,667.00000	2,345,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,339.00000	4,819,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,052.00000	2,698,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,025.00000	6,428,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,458.00000	1,695,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.55900	8.64900		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		2,945.00000	3,277,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,769.00000	6,254,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,137.00000	3,483,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,472.00000	5,971,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,759.00000	3,077,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,075.00000	6,546,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.14200	7.27200		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,517.00000	2,933,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		64.00000	34,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,670.00000	3,092,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		51.00000	28,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,364.00000	2,775,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		77.00000	43,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.24400	7.38400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,746.00000	2,060,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		581.00000	444,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,856.00000	2,179,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		533.00000	406,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,640.00000	1,944,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		633.00000	487,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.36800	7.52000		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		886.00000	1,080,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,697.00000	1,436,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		951.00000	1,154,000	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		1,611.00000	1,359,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		824.00000	1,009,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,786.00000	1,516,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41700	0.38800			0.00	0	3,240.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,288.00000	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		61,135.00000	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		59,432.00000	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	0.31000			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,216.00000	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		44,244.00000	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		42,178.00000	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			8.07500	8.20300		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,032.00000	2,503,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		553.00000	378,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,210.00000	2,698,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		485.00000	327,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,862.00000	2,314,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		630.00000	436,000	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		1,707.00000	1,315,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		680.00000	934,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.18400	8.31900		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,653.00000	1,982,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,988.00000	1,660,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,774.00000	2,116,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,866.00000	1,551,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,537.00000	1,851,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,116.00000	1,773,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.30700	8.44900		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,312.00000	1,563,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,434.00000	3,020,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,403.00000	1,665,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,286.00000	2,883,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,225.00000	1,465,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,587.00000	3,162,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.19700	8.32400		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,839.00000	2,309,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		856.00000	608,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,018.00000	2,509,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		757.00000	531,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,669.00000	2,115,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		964.00000	692,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.29900	8.43200		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		2,287.00000	2,692,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,917.00000	1,593,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,436.00000	2,857,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,795.00000	1,487,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,142.00000	2,533,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,044.00000	1,706,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.41300	8.55300		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,344.00000	1,602,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,321.00000	3,836,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,439.00000	1,710,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,142.00000	3,670,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,252.00000	1,499,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,504.00000	4,008,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.78300	6.91400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,828.00000	3,169,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		10.00000	4,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,953.00000	3,295,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		7.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,703.00000	3,043,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		12.00000	6,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.88000	7.02400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,517.00000	1,775,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		370.00000	278,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,604.00000	1,869,000	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		338.00000	253,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,432.00000	1,683,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		405.00000	306,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.00500	7.16600		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		744.00000	910,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,111.00000	921,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		794.00000	967,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,050.00000	867,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		694.00000	853,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,172.00000	975,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.24100	8.37800		8.75	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,732.00000	3,357,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		562.00000	371,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,948.00000	3,593,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		491.00000	320,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,522.00000	3,127,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		640.00000	429,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.33600	8.47900		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,285.00000	2,735,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,164.00000	1,784,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,439.00000	2,905,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,030.00000	1,667,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,138.00000	2,570,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,306.00000	1,908,000	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			8.44100	8.58900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,887.00000	2,239,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,815.00000	3,331,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,006.00000	2,372,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,646.00000	3,177,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,772.00000	2,110,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,988.00000	3,491,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.29800	8.39300		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,820.00000	3,263,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		625.00000	472,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,045.00000	3,502,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		548.00000	409,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,602.00000	3,029,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		710.00000	541,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.38400	8.48300		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,379.00000	2,700,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,275.00000	1,989,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,540.00000	2,874,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,132.00000	1,858,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,223.00000	2,532,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,425.00000	2,126,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.47700	8.58000		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,009.00000	2,265,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,007.00000	3,645,000	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		2,138.00000	2,404,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,830.00000	3,478,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,886.00000	2,131,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,192.00000	3,819,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.43000	8.51800		15.25	0.00	0	23,690.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,530.00000	5,114,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		671.00000	515,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,829.00000	5,429,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		588.00000	448,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,234.00000	4,802,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		761.00000	588,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.48700	8.57800		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,897.00000	3,271,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,545.00000	3,162,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,099.00000	3,489,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,330.00000	2,964,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,702.00000	3,059,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,769.00000	3,370,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.54800	8.64200		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,487.00000	3,860,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,657.00000	4,259,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,684.00000	4,070,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,439.00000	4,053,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,295.00000	3,656,000	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		4,884.00000	4,474,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,379.00000	12,044,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		858.00000	751,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.77100	1.76700			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,141.00000	4,118,000		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		4,417.00000	4,394,000		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		3,865.00000	3,842,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	1,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.45600	2.45400			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,157.00000	5,138,000		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		5,614.00000	5,595,000		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		4,697.00000	4,678,000		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			8.45500	8.54400			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		4,789.00000	4,032,000		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		4,332.00000	3,575,000		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		5,249.00000	4,492,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future			8.51800	8.60900		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		5,314.00000	4,551,000	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		4,859.00000	4,096,000	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		5,772.00000	5,009,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future			8.58500	8.67900		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		5,869.00000	5,091,000	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		5,417.00000	4,639,000	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		6,325.00000	5,547,000	0.00	0	0.00	
RAIN	On	13/12/2010	Foreign Exchange Future			13,600.32000	13,713.27000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		2,133.00000	1,007,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	4,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		2,133.00000	1,007,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	4,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		2,133.00000	1,007,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	4,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,787.93000	13,904.19000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,052.00000	1,947,000	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	10.00000	68,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call	3,052.00000	1,947,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put	10.00000	68,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call	3,052.00000	1,947,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put	10.00000	68,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			340.14900	338.20400		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.76800	342.79500		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.05770	1.06850	13.39	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		688.00000	16.00	580,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		3.00000	16.00	3,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		221.00000	13.00	142,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		36.00000	13.00	65,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,185.00000	20.00	1,077,000	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	20.00	0,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07390	1.08470	14.15	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		521.00000	14.00	449,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		174.00000	14.00	210,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		278.00000	15.00	230,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		431.00000	15.00	491,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		902.00000	14.00	808,000	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		55.00000	14.00	69,000	0	0.00
Total for Derivatives :									107,038,044.40	14,264	1,229,107.00

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			6.17500	6.03000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.35000	7.46000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.35000	8.43000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			210.97323	210.93201			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.01598	225.94738			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.08000	7.20000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.00000	8.12000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.13000	8.25000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.73000	6.85000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.18000	8.31000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.24000	8.33000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.39000	8.47500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.53972	125.50167			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:										107,038,044.40	14,264	1,229,107.00