



# Daily MTM Report

Daily summary for: 06/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.90900	6.88830		14.02	242,899,713.00	35,157	243,148.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,062.00000	9,041,000	43.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,062.00000	7,041,000	43.90	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,062.00000	5,041,000	43.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,062.00000	3,041,000	37.91	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	23.98	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,062.00000	1,041,000	23.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		41.00000	37,000	14.49	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		103.00000	78,000	14.49	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		938.00000	959,000	13.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	13.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,938.00000	1,959,000	13.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,938.00000	2,959,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,662.00000	1,641,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,112.00000	9,091,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,112.00000	7,091,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,112.00000	5,091,000	43.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	38.14	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,112.00000	3,091,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		28.00000	23,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		140.00000	114,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		888.00000	909,000	13.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	13.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,888.00000	1,909,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,888.00000	2,909,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,162.00000	9,141,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,162.00000	7,141,000	43.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,162.00000	5,141,000	43.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,162.00000	3,141,000	38.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	24.93	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,162.00000	1,141,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		18.00000	14,000	15.44	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		180.00000	155,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		838.00000	859,000	13.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	13.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,838.00000	1,859,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,838.00000	2,859,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,212.00000	9,191,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,212.00000	7,191,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,212.00000	5,191,000	43.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,212.00000	3,191,000	38.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,212.00000	1,191,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		12.00000	8,000	15.92	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		224.00000	199,000	15.92	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		788.00000	809,000	13.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	13.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,788.00000	1,809,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,788.00000	2,809,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	24.46	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,112.00000	1,091,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,262.00000	9,241,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,262.00000	7,241,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,262.00000	5,241,000	43.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	38.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,262.00000	3,241,000	38.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	25.88	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,262.00000	1,241,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		8.00000	5,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		270.00000	246,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		738.00000	759,000	13.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	13.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,738.00000	1,759,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	13.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,738.00000	2,759,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,312.00000	9,291,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,312.00000	7,291,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	43.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,312.00000	5,291,000	43.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,312.00000	3,291,000	39.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,312.00000	1,291,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		5.00000	3,000	16.87	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		317.00000	294,000	16.87	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		688.00000	709,000	13.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	13.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,688.00000	1,709,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,688.00000	2,709,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,362.00000	9,341,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,362.00000	7,341,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	43.42	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	12.25	Put		5,362.00000	5,341,000	43.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,362.00000	3,341,000	39.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	26.83	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,362.00000	1,341,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		3.00000	1,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		365.00000	342,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		638.00000	659,000	13.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	13.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,638.00000	1,659,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,638.00000	2,659,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,562.00000	9,541,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,562.00000	7,541,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,562.00000	5,541,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,562.00000	3,541,000	40.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,562.00000	1,541,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		1.00000	0,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		563.00000	541,000	19.24	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		439.00000	459,000	13.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	13.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,438.00000	1,459,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,438.00000	2,459,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,512.00000	9,491,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,512.00000	7,491,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,512.00000	5,491,000	43.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,512.00000	3,491,000	40.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,512.00000	1,491,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1.00000	0,000	18.76	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		513.00000	491,000	18.76	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		489.00000	509,000	13.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		1.00000	0,000	13.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,488.00000	1,509,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,488.00000	2,509,000	14.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	14.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.15	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		1,712.00000	1,691,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,612.00000	9,591,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,612.00000	7,591,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,612.00000	5,591,000	43.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,612.00000	3,591,000	40.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,612.00000	1,591,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	19.71	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		612.00000	591,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		390.00000	409,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		2.00000	0,000	13.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,388.00000	1,409,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,388.00000	2,409,000	14.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	14.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,412.00000	1,391,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,962.00000	8,941,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,962.00000	6,941,000	43.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,962.00000	4,941,000	43.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,962.00000	2,941,000	37.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	23.03	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		962.00000	941,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		87.00000	88,000	14.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		49.00000	29,000	14.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,038.00000	1,059,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,038.00000	2,059,000	13.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	13.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,038.00000	3,059,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,012.00000	8,991,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,012.00000	6,991,000	43.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,012.00000	4,991,000	43.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,012.00000	2,991,000	37.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	23.51	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,012.00000	991,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		59.00000	58,000	14.02	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		71.00000	49,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		988.00000	1,009,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,988.00000	2,009,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,988.00000	3,009,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,412.00000	9,391,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,412.00000	7,391,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	43.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,412.00000	5,391,000	43.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,412.00000	3,391,000	39.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		2.00000	1,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		414.00000	392,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		588.00000	609,000	13.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	13.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,588.00000	1,609,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,588.00000	2,609,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,462.00000	9,441,000	43.88	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	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,462.00000	7,441,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	43.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,462.00000	5,441,000	43.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,462.00000	3,441,000	39.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,462.00000	1,441,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1.00000	0,000	18.29	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		463.00000	441,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		538.00000	559,000	13.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	13.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,538.00000	1,559,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,538.00000	2,559,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,162.00000	8,141,000	43.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,162.00000	6,141,000	43.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,162.00000	4,141,000	42.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,162.00000	2,141,000	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,838.00000	3,859,000	14.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,212.00000	2,191,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	33.94	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,612.00000	2,591,000	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,312.00000	2,291,000	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,662.00000	2,641,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	22.56	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		912.00000	891,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,012.00000	1,991,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	33.00	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		712.00000	691,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	20.66	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,912.00000	1,891,000	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	32.05	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	21.61	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		812.00000	791,000	21.61	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,112.00000	2,091,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	33.47	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		662.00000	641,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		0.00000	0,000	20.19	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.00110	6.98040		14.46	230,700,247.20	32,952	100,728.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		31.00000	32,000	19.30	0.00	0	29,607.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,051.00000	1,031,000	19.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		28.00000	29,000	19.54	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,098.00000	1,078,000	19.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		33.00000	34,000	19.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,003.00000	983,000	19.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,534.00000	1,514,000	21.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		14.00000	15,000	21.72	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,520.00000	3,499,000	26.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		434.00000	414,000	15.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		114.00000	115,000	15.91	0.00	0	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,436.00000	1,416,000	21.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		16.00000	17,000	21.23	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		597.00000	577,000	16.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		77.00000	78,000	16.88	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		640.00000	620,000	17.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		70.00000	71,000	17.12	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		684.00000	663,000	17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		64.00000	64,000	17.36	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		396.00000	376,000	15.67	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		126.00000	127,000	15.67	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		290.00000	271,000	14.94	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		170.00000	172,000	14.94	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		514.00000	494,000	16.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		94.00000	95,000	16.39	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		324.00000	304,000	15.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		154.00000	155,000	15.18	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		474.00000	453,000	16.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		104.00000	104,000	16.15	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		140.00000	141,000	15.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		360.00000	340,000	15.43	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.08910	7.06840		14.79	10,385,531.50	1,465	21,319.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		185.00000	186,000	16.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		567.00000	547,000	16.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		174.00000	175,000	16.32	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		606.00000	586,000	16.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		198.00000	199,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		530.00000	510,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		515.00000	527,000	14.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		147.00000	138,000	14.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.18420	7.16360		14.75	0.00	0	1,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		161.00000	163,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,047.00000	1,029,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		154.00000	156,000	17.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,090.00000	1,072,000	17.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		168.00000	170,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,004.00000	986,000	17.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.27880	7.25830		15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		419.00000	426,000	15.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		511.00000	497,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		401.00000	409,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		543.00000	530,000	15.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		437.00000	444,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		479.00000	465,000	15.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22940	9.20770		19.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,591.00000	1,590,000	19.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,583.00000	1,561,000	19.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,575.00000	1,574,000	19.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,617.00000	1,595,000	19.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,608.00000	1,607,000	19.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,550.00000	1,528,000	19.22	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.90900	6.88830		14.02	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			2,763.00000	2,310,000	14.97	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			13,933.00000	11,410,000	14.97	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			1,826.00000	1,380,000	15.44	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			17,996.00000	15,480,000	15.44	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			4,102.00000	3,738,000	14.49	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			10,272.00000	7,838,000	14.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.00110	6.98040		14.46	0.00	0	90.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			20,742.00000	20,974,000	14.46	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			22,702.00000	20,864,000	14.46	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			18,799.00000	18,988,000	14.70	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			25,759.00000	23,878,000	14.70	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			23,225.00000	23,574,000	14.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		20,185.00000	18,464,000	14.51	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.83190	10.80430		12.64	21,100,541.20	1,948	21,071.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.60	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		1,096.00000	1,068,000	20.60	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		1,046.00000	1,018,000	20.22	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	20.22	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			10.96820	10.94120		13.64	23,197,743.00	2,115	23,661.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		94.00000	91,000	15.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		953.00000	923,000	15.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		87.00000	84,000	15.65	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		996.00000	966,000	15.65	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		101.00000	98,000	15.43	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		910.00000	880,000	15.43	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		664.00000	636,000	14.76	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		155.00000	154,000	14.76	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,642.00000	1,612,000	17.22	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		33.00000	30,000	17.22	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		1,130.00000	1,099,000	15.99	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		71.00000	67,000	15.99	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.09650	11.06920		14.10	2,052,852.50	185	1,829.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		221.00000	221,000	15.57	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		1,002.00000	975,000	15.57	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		211.00000	211,000	15.67	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		1,042.00000	1,015,000	15.67	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		231.00000	232,000	15.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		962.00000	936,000	15.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.23320	11.20760		14.10	5,616,600.00	500	500.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		455.00000	459,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		747.00000	726,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		438.00000	442,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		780.00000	759,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		471.00000	476,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		713.00000	693,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.22170	11.19600		14.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		496.00000	494,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		950.00000	922,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		481.00000	479,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		985.00000	957,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		511.00000	509,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		915.00000	887,000	14.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08340	0.08310		18.37	0.00	0	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		27.00000	23,000	22.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		317.00000	283,000	22.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	30.50	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,290.00000	1,260,000	30.50	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		710.00000	740,000	21.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08460	0.08430		21.27	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		247.00000	252,000	20.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		517.00000	492,000	20.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		72.00000	72,000	23.50	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,342.00000	1,312,000	23.50	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		796.00000	818,000	17.65	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		66.00000	58,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.17730	9.19770		10.78	24,072,057.90	2,623	8,955.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		11,002.00000	11,023,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		9,002.00000	9,023,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		7,002.00000	7,023,000	41.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		5,002.00000	5,023,000	39.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		3,002.00000	3,023,000	32.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		2,002.00000	2,023,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		1,002.00000	1,023,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		67.00000	46,000	11.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		69.00000	69,000	11.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		998.00000	977,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,852.00000	2,873,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,052.00000	11,073,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,052.00000	9,073,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,052.00000	7,073,000	41.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,052.00000	5,073,000	39.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,052.00000	3,073,000	32.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,052.00000	2,073,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,052.00000	1,073,000	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		48.00000	30,000	11.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		100.00000	103,000	11.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		948.00000	927,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,752.00000	11,773,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,752.00000	9,773,000	41.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,752.00000	7,773,000	41.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,752.00000	5,773,000	41.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,752.00000	3,773,000	35.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,752.00000	2,773,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,752.00000	1,773,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		752.00000	773,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		259.00000	233,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		11.00000	6,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,652.00000	11,673,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,652.00000	9,673,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,652.00000	7,673,000	41.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,652.00000	5,673,000	41.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,652.00000	3,673,000	35.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.16	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	11.85	Put		2,652.00000	2,673,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,652.00000	1,673,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	16.87	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		652.00000	673,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		353.00000	329,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		5.00000	2,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,802.00000	10,823,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,802.00000	8,823,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,802.00000	6,823,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,802.00000	4,823,000	38.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,802.00000	2,823,000	31.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,802.00000	1,823,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		802.00000	823,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		214.00000	187,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		16.00000	10,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,198.00000	1,177,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,902.00000	10,923,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,902.00000	8,923,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,902.00000	6,923,000	41.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,902.00000	4,923,000	39.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,902.00000	2,923,000	32.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,902.00000	1,923,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	19.04	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		902.00000	923,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		133.00000	104,000	11.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		35.00000	27,000	11.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,098.00000	1,077,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,202.00000	11,223,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,202.00000	9,223,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,202.00000	7,223,000	41.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,202.00000	5,223,000	39.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,202.00000	3,223,000	33.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,202.00000	2,223,000	29.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,202.00000	1,223,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		16.00000	7,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		218.00000	230,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		798.00000	777,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,352.00000	11,373,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,352.00000	9,373,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,352.00000	7,373,000	41.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,352.00000	5,373,000	40.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,352.00000	3,373,000	34.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,352.00000	2,373,000	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,352.00000	1,373,000	22.96	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		5.00000	2,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		357.00000	375,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		648.00000	627,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,652.00000	10,673,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,652.00000	8,673,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,652.00000	6,673,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,652.00000	4,673,000	38.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,348.00000	1,327,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,702.00000	10,723,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,702.00000	8,723,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,702.00000	6,723,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,702.00000	4,723,000	38.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,702.00000	2,723,000	31.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	26.00	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		1,702.00000	1,723,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		702.00000	723,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		305.00000	281,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		7.00000	4,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,298.00000	1,277,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,752.00000	10,773,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,752.00000	8,773,000	41.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,752.00000	6,773,000	41.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,752.00000	4,773,000	38.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,248.00000	1,227,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,102.00000	1,123,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	20.78	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		3.00000	1,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		405.00000	424,000	14.69	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		33.00000	19,000	12.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		135.00000	142,000	12.08	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.29360	9.31450		12.29	27,053,669.60	2,911	14,352.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		105.00000	90,000	13.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		591.00000	596,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		96.00000	81,000	13.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		632.00000	637,000	13.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		115.00000	99,000	13.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		551.00000	555,000	13.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		365.00000	366,000	12.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		179.00000	160,000	12.87	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,124.00000	1,135,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		38.00000	29,000	15.46	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,218.00000	1,230,000	15.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		32.00000	24,000	15.75	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		848.00000	856,000	14.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		62.00000	50,000	14.60	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		150.00000	132,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		436.00000	438,000	13.15	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.40270	9.42400		12.71	47,013.50	5	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		234.00000	215,000	13.85	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		610.00000	612,000	13.85	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		222.00000	203,000	13.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		648.00000	650,000	13.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		248.00000	228,000	13.70	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		574.00000	575,000	13.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.52040	9.54270		12.82	4,760,200.00	500	500.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		406.00000	385,000	13.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		513.00000	515,000	13.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		388.00000	367,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		545.00000	547,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		424.00000	403,000	13.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		481.00000	483,000	13.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.63880	9.66410		13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		482.00000	460,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		618.00000	621,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		465.00000	444,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		651.00000	655,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		500.00000	478,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		586.00000	589,000	13.52	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			373.41700	373.62700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			344.05700	344.38300			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			349.08600	349.41500			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.81520	6.79340		10.78	4,559,368.80	669	14,627.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		14.00000	14,000	11.78	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		121.00000	99,000	11.78	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		165.00000	142,000	12.28	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		8.00000	7,000	12.28	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.82790	6.80630		10.71	573,543.60	84	2,207.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		221.00000	232,000	11.41	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		115.00000	104,000	11.41	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		188.00000	197,000	11.06	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		132.00000	119,000	11.06	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		256.00000	268,000	11.76	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		100.00000	90,000	11.76	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.83420	6.81270		10.94	3,998,007.00	585	875.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		317.00000	334,000	11.92	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		154.00000	150,000	11.92	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		283.00000	300,000	11.67	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		170.00000	166,000	11.67	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		352.00000	370,000	12.16	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		139.00000	136,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.83930	6.81790		11.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		369.00000	386,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		201.00000	197,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		336.00000	353,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		218.00000	214,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		404.00000	421,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		186.00000	182,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.47350	7.47260		12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		923.00000	922,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		750.00000	749,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		901.00000	900,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		778.00000	777,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		945.00000	944,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		722.00000	721,000	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			6.85550	6.85250		8.18	274,220.00	40	360.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		848.00000	845,000	15.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	16.08	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		898.00000	895,000	16.08	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.20	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		798.00000	795,000	15.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.93230	6.92900		10.27	277,292.00	40	1,411.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		103.00000	102,000	10.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		224.00000	220,000	10.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		88.00000	88,000	10.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		259.00000	256,000	10.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		120.00000	119,000	10.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		191.00000	187,000	10.47	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.00870	7.02840		14.07	3,287,080.30	469	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		54.00000	38,000	14.58	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		76.00000	79,000	14.58	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		37.00000	24,000	15.09	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		109.00000	115,000	15.09	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		78.00000	59,000	14.07	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		50.00000	50,000	14.07	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.10950	7.12890		14.65	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		171.00000	161,000	15.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		292.00000	302,000	15.13	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		154.00000	145,000	15.30	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		325.00000	336,000	15.30	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		190.00000	179,000	14.97	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		261.00000	270,000	14.97	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.81200	152.83600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.88800	154.91200			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.91800	345.20600			0.00	0	209.00
GOVI On	03/02/2011	GOVI	343.00	Call		22,060.00000	19,180,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		21,960.00000	19,080,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		22,160.00000	19,280,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			349.96000	350.25000			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		12,500.00000	9,600,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		12,400.00000	9,500,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		12,600.00000	9,700,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV On	03/02/2011	Index Future			148.46700	148.58300			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.63800	150.75500			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			152.81000	152.92900			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.01400	402.37200			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			5.52000	5.54000			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.49200	5.52000			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.47900	5.51000			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.46600	5.50000			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.47500	5.49000			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.48800	5.51000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.48800	5.50000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.67800	5.70000			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.88600	5.92000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.14000	6.19000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.44000	6.49000			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.72000	6.77000			0.00	0	40,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			339.04000	339.56900			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			343.99600	344.53200			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.40500	7.39000		4.25	0.00	0	7,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,413.00000	2,344,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		200.00000	197,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,595.00000	2,525,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		168.00000	164,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,235.00000	2,167,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		237.00000	235,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.51500	7.49900		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,011.00000	1,956,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		976.00000	988,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,142.00000	2,086,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		903.00000	913,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,884.00000	1,831,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,055.00000	1,068,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,762.00000	1,710,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,138.00000	1,153,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.64300	7.62600		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,454.00000	1,414,000	4.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		1,946.00000	1,972,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,549.00000	1,507,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,846.00000	1,870,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,363.00000	1,324,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,051.00000	2,078,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.40300	8.36900		11.50	1,315,453.37	11	23,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,427.00000	6,108,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		440.00000	455,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,820.00000	6,499,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		378.00000	391,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,039.00000	5,724,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		510.00000	529,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,679.00000	6,946,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		342.00000	275,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.48000	8.44400		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,284.00000	5,030,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,376.00000	2,470,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,584.00000	5,324,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,211.00000	2,299,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,991.00000	4,743,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,551.00000	2,651,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,190.00000	6,398,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,776.00000	1,636,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.56200	8.52500		12.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Call		3,395.00000	3,219,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,050.00000	6,224,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,606.00000	3,425,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,772.00000	5,941,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,190.00000	3,021,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,337.00000	6,518,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.13400	7.11900		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,006.00000	2,953,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		28.00000	27,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,166.00000	3,113,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		22.00000	21,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,847.00000	2,794,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		35.00000	34,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.23500	7.21900		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,114.00000	2,067,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		418.00000	422,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,234.00000	2,187,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		380.00000	385,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,996.00000	1,950,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		458.00000	464,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.35800	7.34000		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,114.00000	1,081,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,385.00000	1,406,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,190.00000	1,156,000	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		1,310.00000	1,331,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,042.00000	1,010,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,464.00000	1,487,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41800	0.41700			0.00	0	3,240.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,435.00000	59,406,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		60,282.00000	60,253,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		58,579.00000	58,550,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34000	0.34000			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,332.00000	42,332,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,360.00000	43,360,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,293.00000	41,293,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.02500	8.01000		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,752.00000	2,671,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		297.00000	292,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,956.00000	2,875,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		255.00000	250,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,554.00000	2,473,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		346.00000	341,000	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		1,124.00000	1,136,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,073.00000	1,009,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.13200	8.11700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,151.00000	2,092,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,501.00000	1,516,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,292.00000	2,232,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,399.00000	1,413,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,014.00000	1,956,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,608.00000	1,623,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.25100	8.23500		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,696.00000	1,650,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,814.00000	2,843,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,804.00000	1,757,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,683.00000	2,711,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,593.00000	1,548,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,950.00000	2,981,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.15800	8.14300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,514.00000	2,425,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		506.00000	502,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,724.00000	2,634,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		439.00000	434,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,311.00000	2,224,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		581.00000	580,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.25800	8.24300		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		2,866.00000	2,795,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,458.00000	1,470,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,036.00000	2,964,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,357.00000	1,368,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,700.00000	2,631,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,564.00000	1,578,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.37000	8.35400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,714.00000	1,665,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,633.00000	3,669,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,826.00000	1,776,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,471.00000	3,506,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,606.00000	1,559,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,799.00000	3,838,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.79100	6.77600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,187.00000	3,147,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,313.00000	3,273,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,061.00000	3,020,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		5.00000	4,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.88800	6.87200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,786.00000	1,750,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		270.00000	273,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,880.00000	1,844,000	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		244.00000	247,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,694.00000	1,658,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		298.00000	301,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.01400	6.99600		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		916.00000	890,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		907.00000	921,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		973.00000	947,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		853.00000	867,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		859.00000	834,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		961.00000	976,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.20200	8.18300		8.75	945,257.50	10	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,631.00000	3,514,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		296.00000	294,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,875.00000	3,758,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		254.00000	251,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,392.00000	3,276,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		345.00000	344,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.29600	8.27500		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,932.00000	2,836,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,624.00000	1,651,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,109.00000	3,011,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,514.00000	1,539,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,759.00000	2,667,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,740.00000	1,771,000	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			8.39900	8.37700		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,396.00000	2,321,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,124.00000	3,174,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,535.00000	2,457,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,976.00000	3,023,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,261.00000	2,188,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,278.00000	3,330,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.26900	8.25500		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,462.00000	3,366,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		399.00000	392,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,709.00000	3,613,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		344.00000	337,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,221.00000	3,125,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		461.00000	454,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.35400	8.33900		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,844.00000	2,768,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,855.00000	1,872,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,023.00000	2,946,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,729.00000	1,745,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,670.00000	2,595,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,987.00000	2,004,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.44700	8.43100		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,378.00000	2,316,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,481.00000	3,516,000	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		2,521.00000	2,458,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,318.00000	3,351,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,239.00000	2,180,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,650.00000	3,687,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.42300	8.39300		15.25	0.00	0	23,301.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,356.00000	5,110,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		442.00000	451,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,678.00000	5,430,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		382.00000	389,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,036.00000	4,793,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		508.00000	520,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.48000	8.44900		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,420.00000	3,249,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,992.00000	3,082,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,645.00000	3,469,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,801.00000	2,885,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,202.00000	3,037,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,194.00000	3,289,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.54100	8.50900		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,011.00000	3,849,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,086.00000	4,190,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,226.00000	4,059,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,886.00000	3,984,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,801.00000	3,643,000	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		4,295.00000	4,403,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,318.00000	12,071,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		702.00000	721,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.82400	1.83300			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,760.00000	3,812,000		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		4,036.00000	4,088,000		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		3,484.00000	3,536,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.48700	2.48600			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,846.00000	4,837,000		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		5,304.00000	5,294,000		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		4,387.00000	4,377,000		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			8.46300	8.41800			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		3,714.00000	4,101,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,258.00000	3,644,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R213	On	03/02/2011	Bond Future	7.95	Put		4,175.00000	4,561,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future			8.52600	8.48000		0.00	0	0.00	
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future	8.00	Put		4,229.00000	4,618,000	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		3,774.00000	4,163,000	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		4,687.00000	5,076,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future			8.59400	8.54600		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		4,765.00000	5,166,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future	8.05	Put		4,313.00000	4,714,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future	7.95	Put		5,221.00000	5,622,000	0.00	0	0.00	
RAIN	On	13/12/2010	Foreign Exchange Future			13,447.87000	13,428.64000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		10.00000	14,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		724.00000	535,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		10.00000	14,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		724.00000	535,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		10.00000	14,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		724.00000	535,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,629.11000	13,609.94000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		622.00000	720,000	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		523.00000	429,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		622.00000	720,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		523.00000	429,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		622.00000	720,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		523.00000	429,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			340.60400	340.97800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			345.23200	345.61000			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03920	1.03370	13.47		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		345.00000	395,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		8.00000	3,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		36.00000	33,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		199.00000	141,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		838.00000	892,000	17.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		1.00000	0,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05460	1.04900	13.94		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		303.00000	328,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		313.00000	282,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		143.00000	174,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		653.00000	628,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		607.00000	647,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		117.00000	101,000	14.00	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>607,116,391.97</b>	<b>82,269</b>	<b>1,230,617.00</b>	

**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			6.35000	6.33500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.33500	7.32000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.35500	8.32000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			210.92351	211.00072			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.86280	226.28410			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.07500	7.06000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.95500	7.94000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.09500	8.08000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.74000	6.72500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.14500	8.12500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.21500	8.20000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.38500	8.35500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.57779	125.56510			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.24000	2.25000			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			2.70000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>607,116,391.97</b>	<b>82,269</b>	<b>1,230,617.00</b>