



# Daily MTM Report

Daily summary for: 03/12/2010

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			6.88830	6.98570		14.31	114,263,120.40	16,588	256,235.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,964.00000	9,062,000	49.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,964.00000	7,062,000	47.91	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	44.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,964.00000	5,062,000	44.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,964.00000	3,062,000	37.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	23.63	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		964.00000	1,062,000	23.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		90.00000	41,000	14.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		54.00000	103,000	14.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,036.00000	938,000	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,036.00000	1,938,000	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,036.00000	2,938,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,564.00000	1,662,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,014.00000	9,112,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,014.00000	7,112,000	47.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,014.00000	5,112,000	44.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	38.07	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,014.00000	3,112,000	38.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		63.00000	28,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		77.00000	140,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		986.00000	888,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,986.00000	1,888,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,986.00000	2,888,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,064.00000	9,162,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	48.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,064.00000	7,162,000	48.05	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	44.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,064.00000	5,162,000	44.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	38.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,064.00000	3,162,000	38.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	24.52	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,064.00000	1,162,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		45.00000	18,000	15.65	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		109.00000	180,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		936.00000	838,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,936.00000	1,838,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,936.00000	2,838,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,114.00000	9,212,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,114.00000	7,212,000	48.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,114.00000	5,212,000	45.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,114.00000	3,212,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,114.00000	1,212,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		31.00000	12,000	16.09	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		145.00000	224,000	16.09	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		886.00000	788,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,886.00000	1,788,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,886.00000	2,788,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	24.07	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,014.00000	1,112,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,164.00000	9,262,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	48.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,164.00000	7,262,000	48.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,164.00000	5,262,000	45.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	38.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,164.00000	3,262,000	38.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	25.40	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,164.00000	1,262,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		21.00000	8,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		185.00000	270,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		836.00000	738,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,836.00000	1,738,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,836.00000	2,738,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,214.00000	9,312,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	48.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,214.00000	7,312,000	48.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,214.00000	5,312,000	45.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,214.00000	3,312,000	39.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,214.00000	1,312,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		14.00000	5,000	16.98	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		228.00000	317,000	16.98	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		786.00000	688,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,786.00000	1,688,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,786.00000	2,688,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,264.00000	9,362,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	48.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,264.00000	7,362,000	48.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,264.00000	5,362,000	45.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	39.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,264.00000	3,362,000	39.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	26.29	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,264.00000	1,362,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		9.00000	3,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		273.00000	365,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		736.00000	638,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,736.00000	1,638,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,736.00000	2,638,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,464.00000	9,562,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,464.00000	7,562,000	48.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,464.00000	5,562,000	45.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,464.00000	3,562,000	40.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,464.00000	1,562,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		2.00000	1,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		466.00000	563,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		536.00000	439,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,536.00000	1,438,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,536.00000	2,438,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,414.00000	9,512,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,414.00000	7,512,000	48.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,414.00000	5,512,000	45.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,414.00000	3,512,000	40.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,414.00000	1,512,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		3.00000	1,000	18.75	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		417.00000	513,000	18.75	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		586.00000	489,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	1,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,586.00000	1,488,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,586.00000	2,488,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	29.40	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		1,614.00000	1,712,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,514.00000	9,612,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,514.00000	7,612,000	48.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,514.00000	5,612,000	45.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,514.00000	3,612,000	40.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,514.00000	1,612,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		1.00000	0,000	19.64	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		515.00000	612,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		486.00000	390,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	2,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,486.00000	1,388,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,486.00000	2,388,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,314.00000	1,412,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,864.00000	8,962,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,864.00000	6,962,000	47.76	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,864.00000	4,962,000	44.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,864.00000	2,962,000	37.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	22.74	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		864.00000	962,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		160.00000	87,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		24.00000	49,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,136.00000	1,038,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,136.00000	2,038,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,136.00000	3,038,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,914.00000	9,012,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,914.00000	7,012,000	47.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,914.00000	5,012,000	44.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,914.00000	3,012,000	37.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	23.19	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		914.00000	1,012,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		123.00000	59,000	14.31	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		37.00000	71,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,086.00000	988,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,086.00000	1,988,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,086.00000	2,988,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,314.00000	9,412,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,314.00000	7,412,000	48.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,314.00000	5,412,000	45.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,314.00000	3,412,000	39.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		6.00000	2,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		320.00000	414,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		686.00000	588,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,686.00000	1,588,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,686.00000	2,588,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,364.00000	9,462,000	49.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	48.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,364.00000	7,462,000	48.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,364.00000	5,462,000	45.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,364.00000	3,462,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,364.00000	1,462,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		4.00000	1,000	18.31	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		368.00000	463,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		636.00000	538,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,636.00000	1,538,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,636.00000	2,538,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,064.00000	8,162,000	49.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	46.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,064.00000	6,162,000	46.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,064.00000	4,162,000	43.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,064.00000	2,162,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,936.00000	3,838,000	17.78	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	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,114.00000	2,212,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	33.15	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,514.00000	2,612,000	35.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,214.00000	2,312,000	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,564.00000	2,662,000	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	22.30	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		814.00000	912,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,914.00000	2,012,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	32.06	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		614.00000	712,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	20.52	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,814.00000	1,912,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	31.17	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	21.41	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		714.00000	812,000	21.41	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,014.00000	2,112,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	32.61	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		565.00000	662,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		1.00000	0,000	20.08	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.98040	7.07960		14.80	91,729,436.40	13,141	91,333.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		42.00000	31,000	19.15	116,033.00	3,743	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		962.00000	1,051,000	19.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		39.00000	28,000	19.37	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,009.00000	1,098,000	19.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		45.00000	33,000	18.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		915.00000	1,003,000	18.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,440.00000	1,534,000	21.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		20.00000	14,000	21.33	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,421.00000	3,520,000	25.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	0,000	25.76	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		365.00000	434,000	16.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		145.00000	114,000	16.11	426,702.00	3,743	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,343.00000	1,436,000	20.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		23.00000	16,000	20.89	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		520.00000	597,000	16.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		100.00000	77,000	16.98	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		561.00000	640,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		91.00000	70,000	17.19	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		603.00000	684,000	17.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		83.00000	64,000	17.41	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		330.00000	396,000	15.89	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		160.00000	126,000	15.89	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		232.00000	290,000	15.24	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		212.00000	170,000	15.24	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		440.00000	514,000	16.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		120.00000	94,000	16.54	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		263.00000	324,000	15.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		193.00000	154,000	15.45	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		402.00000	474,000	16.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		132.00000	104,000	16.32	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		176.00000	140,000	15.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		296.00000	360,000	15.67	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06840	7.16900		14.88	27,969,658.80	3,957	21,569.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		217.00000	185,000	16.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		498.00000	567,000	16.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		204.00000	174,000	16.53	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		535.00000	606,000	16.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		232.00000	198,000	16.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		463.00000	530,000	16.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		591.00000	515,000	14.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		122.00000	147,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16360	7.26400		14.95	4,298,160.00	600	1,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		183.00000	161,000	17.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		969.00000	1,047,000	17.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		176.00000	154,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,012.00000	1,090,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		192.00000	168,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		928.00000	1,004,000	17.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25830	7.36030		15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		464.00000	419,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		454.00000	511,000	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		445.00000	401,000	15.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		485.00000	543,000	15.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		487.00000	437,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		427.00000	479,000	15.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20770	9.30390		19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,644.00000	1,591,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,540.00000	1,583,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,626.00000	1,575,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,572.00000	1,617,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,662.00000	1,608,000	19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,508.00000	1,550,000	19.38	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.88830	6.98570		14.31	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			6,347.00000	2,763,000	15.20	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			7,777.00000	13,933,000	15.20	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			4,491.00000	1,826,000	15.65	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			10,921.00000	17,996,000	15.65	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			9,039.00000	4,102,000	14.76	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			5,469.00000	10,272,000	14.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				6.98040	7.07960		14.80	279,216.00	40	90.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			26,004.00000	20,742,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			18,044.00000	22,702,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			23,306.00000	18,799,000	15.02	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			20,346.00000	25,759,000	15.02	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			28,882.00000	23,225,000	14.83	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		15,922.00000	20,185,000	14.83	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.80430	10.87080		12.55	9,551,001.20	884	21,441.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	0,000	20.20	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		1,030.00000	1,096,000	20.20	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		980.00000	1,046,000	19.85	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	19.85	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			10.94120	11.00970		13.87	13,468,617.20	1,231	22,652.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		109.00000	94,000	15.85	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		899.00000	953,000	15.85	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		101.00000	87,000	15.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		941.00000	996,000	15.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		117.00000	101,000	15.73	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		857.00000	910,000	15.73	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		617.00000	664,000	15.03	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		177.00000	155,000	15.03	88,195.00	569	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,580.00000	1,642,000	17.60	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		40.00000	33,000	17.60	18,777.00	569	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		1,073.00000	1,130,000	16.32	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		83.00000	71,000	16.32	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.06920	11.14070		14.12	5,191,454.80	469	1,771.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		241.00000	221,000	15.72	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		950.00000	1,002,000	15.72	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		231.00000	211,000	15.82	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		990.00000	1,042,000	15.82	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		252.00000	231,000	15.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		911.00000	962,000	15.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.20760	11.27950		14.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		485.00000	455,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		706.00000	747,000	14.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		468.00000	438,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		739.00000	780,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		502.00000	471,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		673.00000	713,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.19600	11.27090		14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		525.00000	496,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		904.00000	950,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		510.00000	481,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		939.00000	985,000	15.11	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		541.00000	511,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		870.00000	915,000	14.96	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08310	0.08310		17.52	0.00	0	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		31.00000	27,000	21.58	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		321.00000	317,000	21.58	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	28.52	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,290.00000	1,290,000	28.52	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		711.00000	710,000	20.42	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		1.00000	0,000	20.42	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08430	0.08430		21.38	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	249.00000	247,000	20.37	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put	519.00000	517,000	20.37	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	73.00000	72,000	23.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,343.00000	1,342,000	23.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	797.00000	796,000	17.72	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	67.00000	66,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.19770	9.18900	11.27	8,563,058.70	931	9,246.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	11,011.00000	11,002,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	9,011.00000	9,002,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	41.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	7,011.00000	7,002,000	41.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	5,011.00000	5,002,000	38.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	31.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	3,011.00000	3,002,000	31.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	2,011.00000	2,002,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	0.00000	0,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	1,011.00000	1,002,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	68.00000	67,000	11.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	79.00000	69,000	11.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	989.00000	998,000	20.32	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	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,861.00000	2,852,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,061.00000	11,052,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,061.00000	9,052,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,061.00000	7,052,000	41.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,061.00000	5,052,000	38.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,061.00000	3,052,000	31.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,061.00000	2,052,000	26.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,061.00000	1,052,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		50.00000	48,000	11.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		111.00000	100,000	11.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		939.00000	948,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,761.00000	11,752,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,761.00000	9,752,000	43.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,761.00000	7,752,000	43.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,761.00000	5,752,000	39.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,761.00000	3,752,000	35.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,761.00000	2,752,000	30.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,761.00000	1,752,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		761.00000	752,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		254.00000	259,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		15.00000	11,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,661.00000	11,652,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,661.00000	9,652,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	42.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,661.00000	7,652,000	42.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,661.00000	5,652,000	39.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,661.00000	3,652,000	34.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	29.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,661.00000	2,652,000	29.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,661.00000	1,652,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	16.30	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		662.00000	652,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		346.00000	353,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	5,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,811.00000	10,802,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,811.00000	8,802,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,811.00000	6,802,000	41.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,811.00000	4,802,000	37.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,811.00000	2,802,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,811.00000	1,802,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		811.00000	802,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		210.00000	214,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		21.00000	16,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,189.00000	1,198,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,911.00000	10,902,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,911.00000	8,902,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,911.00000	6,902,000	41.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,911.00000	4,902,000	38.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,911.00000	2,902,000	31.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,911.00000	1,902,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	18.24	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		911.00000	902,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		131.00000	133,000	12.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		42.00000	35,000	12.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,089.00000	1,098,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,211.00000	11,202,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,211.00000	9,202,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,211.00000	7,202,000	42.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,211.00000	5,202,000	38.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,211.00000	3,202,000	32.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,211.00000	2,202,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,211.00000	1,202,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		18.00000	16,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		229.00000	218,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		789.00000	798,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,361.00000	11,352,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,361.00000	9,352,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,361.00000	7,352,000	42.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,361.00000	5,352,000	38.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,361.00000	3,352,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,361.00000	2,352,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,361.00000	1,352,000	21.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		6.00000	5,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		367.00000	357,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		640.00000	648,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,661.00000	10,652,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,661.00000	8,652,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,661.00000	6,652,000	41.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,661.00000	4,652,000	37.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,339.00000	1,348,000	19.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,711.00000	10,702,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,711.00000	8,702,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,711.00000	6,702,000	41.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,711.00000	4,702,000	37.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,711.00000	2,702,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	24.42	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	10.90	Put		1,711.00000	1,702,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		711.00000	702,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		299.00000	305,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		10.00000	7,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,289.00000	1,298,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,761.00000	10,752,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,761.00000	8,752,000	43.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,761.00000	6,752,000	41.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,761.00000	4,752,000	37.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,239.00000	1,248,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,111.00000	1,102,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	19.78	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		4.00000	3,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		415.00000	405,000	14.37	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		36.00000	33,000	12.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		147.00000	135,000	12.05	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.31450	9.30760		12.61	9,361,072.50	1,005	14,253.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		106.00000	105,000	14.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		598.00000	591,000	14.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		97.00000	96,000	14.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		639.00000	632,000	14.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		115.00000	115,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		557.00000	551,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		371.00000	365,000	13.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		179.00000	179,000	13.24	150,539.00	841	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,130.00000	1,124,000	16.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		38.00000	38,000	16.07	45,752.00	1,204	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,225.00000	1,218,000	16.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		33.00000	32,000	16.39	11,616.00	363	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		855.00000	848,000	15.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		63.00000	62,000	15.13	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		150.00000	150,000	13.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		442.00000	436,000	13.56	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.42400	9.42030		13.07	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		235.00000	234,000	14.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		615.00000	610,000	14.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		222.00000	222,000	14.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		652.00000	648,000	14.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		248.00000	248,000	14.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		578.00000	574,000	14.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.54270	9.54030		13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		406.00000	406,000	13.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		516.00000	513,000	13.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		388.00000	388,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		548.00000	545,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		424.00000	424,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		484.00000	481,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.66410	9.66400		13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		483.00000	482,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		619.00000	618,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		466.00000	465,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		652.00000	651,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		501.00000	500,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		587.00000	586,000	13.70	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			373.62700	371.46900			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			344.38300	342.63900			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			349.41500	347.64500			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79340	6.76700		10.35	706,513.60	104	15,296.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		13.00000	14,000	11.21	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		146.00000	121,000	11.21	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		190.00000	165,000	11.65	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		7.00000	8,000	11.65	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80630	6.78060		10.76	1,361,260.00	200	2,123.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		206.00000	221,000	11.44	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		125.00000	115,000	11.44	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		174.00000	188,000	11.10	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		143.00000	132,000	11.10	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		240.00000	256,000	11.79	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		109.00000	100,000	11.79	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.81270	6.78840		10.85	0.00	0	290.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		303.00000	317,000	11.63	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		165.00000	154,000	11.63	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		270.00000	283,000	11.37	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		182.00000	170,000	11.37	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		337.00000	352,000	11.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		149.00000	139,000	11.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.81790	6.79450		10.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		355.00000	369,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		211.00000	201,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		323.00000	336,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		229.00000	218,000	11.37	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		389.00000	404,000	11.80	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		195.00000	186,000	11.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.47260	7.44510		12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		905.00000	923,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		760.00000	750,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		883.00000	901,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		788.00000	778,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		927.00000	945,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		732.00000	722,000	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.85250	6.94240		8.43	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	16.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		758.00000	848,000	16.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	16.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		808.00000	898,000	16.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.73	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		708.00000	798,000	15.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.92900	7.02110		10.08	0.00	0	1,371.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		145.00000	103,000	10.65	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		174.00000	224,000	10.65	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		126.00000	88,000	10.84	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		205.00000	259,000	10.84	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		166.00000	120,000	10.46	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		145.00000	191,000	10.46	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.02840	7.00120		13.46	0.00	0	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		48.00000	54,000	13.91	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		97.00000	76,000	13.91	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		33.00000	37,000	14.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		132.00000	109,000	14.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		68.00000	78,000	13.46	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		67.00000	50,000	13.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.12890	7.10390		14.55	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		164.00000	171,000	15.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		310.00000	292,000	15.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		147.00000	154,000	15.18	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		343.00000	325,000	15.18	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		181.00000	190,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		277.00000	261,000	14.87	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.83600	152.42100			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.91200	154.49200			0.00	0	0.00
GOVI On	03/02/2011	GOVI			345.20600	343.50500			0.00	0	209.00
GOVI On	03/02/2011	GOVI	343.00	Call		5,050.00000	22,060,000		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		4,950.00000	21,960,000		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		5,150.00000	22,160,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			350.25000	348.52400			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		0.00000	12,500,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		4,760.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		0.00000	12,400,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		4,860.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		0.00000	12,600,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		4,660.00000	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			148.58300	148.57100			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.75500	150.74200			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			152.92900	152.91600			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.37200	402.40200			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			5.54000	5.56400			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.52000	5.56500			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.51000	5.56000			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.50000	5.56600			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.49000	5.57100			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.51000	5.58400			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.50000	5.59200			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.70000	5.79300			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.92000	6.01700			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.19000	6.28900			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.49000	6.54900			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.77000	6.80700			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			339.56900	337.59100			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			344.53200	342.52400			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.39000	7.47600		4.25	0.00	0	7,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,111.00000	2,413,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		275.00000	200,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,283.00000	2,595,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		233.00000	168,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,944.00000	2,235,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		323.00000	237,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.49900	7.59100		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,788.00000	2,011,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,134.00000	976,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,910.00000	2,142,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,051.00000	903,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,669.00000	1,884,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,220.00000	1,055,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,555.00000	1,762,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,312.00000	1,138,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.62600	7.72500		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,287.00000	1,454,000	4.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		2,164.00000	1,946,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,375.00000	1,549,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,057.00000	1,846,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,203.00000	1,363,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,276.00000	2,051,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.36900	8.44100		11.50	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,843.00000	6,427,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		562.00000	440,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,223.00000	6,820,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		487.00000	378,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,470.00000	6,039,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		647.00000	510,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,310.00000	6,679,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		267.00000	342,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.44400	8.51800		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,851.00000	5,284,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,656.00000	2,376,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,137.00000	5,584,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,477.00000	2,211,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,571.00000	4,991,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,844.00000	2,551,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,693.00000	6,190,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,566.00000	1,776,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.52500	8.60200		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		3,101.00000	3,395,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,484.00000	6,050,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,301.00000	3,606,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,195.00000	5,772,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,908.00000	3,190,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,783.00000	6,337,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.11900	7.19400		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,762.00000	3,006,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		42.00000	28,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,920.00000	3,166,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		34.00000	22,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,606.00000	2,847,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		52.00000	35,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.21900	7.30000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,927.00000	2,114,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		492.00000	418,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,043.00000	2,234,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		450.00000	380,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,815.00000	1,996,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		538.00000	458,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.34000	7.42800		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		996.00000	1,114,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,532.00000	1,385,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,067.00000	1,190,000	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		1,452.00000	1,310,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		929.00000	1,042,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,616.00000	1,464,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41700	0.41700			0.00	0	3,240.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,435.00000	59,435,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		60,282.00000	60,282,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		58,579.00000	58,579,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34000	0.33900			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,361.00000	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		43,389.00000	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		41,323.00000	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			8.01000	8.12500		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,303.00000	2,752,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		431.00000	297,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,492.00000	2,956,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		374.00000	255,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,120.00000	2,554,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		495.00000	346,000	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		1,450.00000	1,124,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		816.00000	1,073,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.11700	8.23800		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,837.00000	2,151,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,779.00000	1,501,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,966.00000	2,292,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,665.00000	1,399,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,713.00000	2,014,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,898.00000	1,608,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.23500	8.36300		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,454.00000	1,696,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,174.00000	2,814,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,552.00000	1,804,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,033.00000	2,683,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,361.00000	1,593,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,321.00000	2,950,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.14300	8.23700		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,142.00000	2,514,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		668.00000	506,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,336.00000	2,724,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		585.00000	439,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,955.00000	2,311,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		759.00000	581,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.24300	8.34100		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		2,551.00000	2,866,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,683.00000	1,458,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,711.00000	3,036,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,572.00000	1,357,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,396.00000	2,700,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,800.00000	1,564,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.35400	8.45700		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,511.00000	1,714,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,979.00000	3,633,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,614.00000	1,826,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,808.00000	3,471,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,412.00000	1,606,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,155.00000	3,799,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.77600	6.83000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,046.00000	3,187,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		6.00000	4,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,172.00000	3,313,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		4.00000	2,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,920.00000	3,061,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		7.00000	5,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.87200	6.93200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,676.00000	1,786,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		306.00000	270,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,768.00000	1,880,000	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		278.00000	244,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,587.00000	1,694,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		337.00000	298,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.99600	7.06300		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		845.00000	916,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		984.00000	907,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		899.00000	973,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		928.00000	853,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		791.00000	859,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,041.00000	961,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.18300	8.28100		8.75	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,158.00000	3,631,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		411.00000	296,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,389.00000	3,875,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		355.00000	254,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,932.00000	3,392,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		473.00000	345,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.27500	8.37800		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,588.00000	2,932,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,882.00000	1,624,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,753.00000	3,109,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,759.00000	1,514,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,428.00000	2,759,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,010.00000	1,740,000	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			8.37700	8.48400		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,125.00000	2,396,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,461.00000	3,124,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,254.00000	2,535,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,302.00000	2,976,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,000.00000	2,261,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,625.00000	3,278,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.25500	8.34800		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,011.00000	3,462,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		534.00000	399,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,244.00000	3,709,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		465.00000	344,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,785.00000	3,221,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		611.00000	461,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.33900	8.43600		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,517.00000	2,844,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,125.00000	1,855,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,684.00000	3,023,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,988.00000	1,729,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,355.00000	2,670,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,269.00000	1,987,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.43100	8.53100		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,119.00000	2,378,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,824.00000	3,481,000	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		2,253.00000	2,521,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,652.00000	3,318,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,991.00000	2,239,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,004.00000	3,650,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.39300	8.47500		15.25	31,094,691.66	389	23,301.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,793.00000	5,356,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		574.00000	442,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,102.00000	5,678,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		501.00000	382,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,488.00000	5,036,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		654.00000	508,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.44900	8.53400		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,058.00000	3,420,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,341.00000	2,992,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,268.00000	3,645,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,135.00000	2,801,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,855.00000	3,202,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,558.00000	3,194,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.50900	8.59600		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,654.00000	4,011,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,448.00000	4,086,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,857.00000	4,226,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,236.00000	3,886,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,456.00000	3,801,000	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		4,669.00000	4,295,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,694.00000	12,318,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		797.00000	702,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.83300	1.77000			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,124.00000	3,760,000		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		4,399.00000	4,036,000		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		3,847.00000	3,484,000		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			2.48600	2.45500			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,147.00000	4,846,000		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		5,605.00000	5,304,000		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		4,688.00000	4,387,000		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			8.41800	8.49500			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		4,374.00000	3,714,000		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		3,917.00000	3,258,000		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		4,834.00000		4,175,000	0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.48000	8.55900			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		4,896.00000		4,229,000	0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000		0,000	0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		4,441.00000		3,774,000	0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000		0,000	0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		5,354.00000		4,687,000	0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.54600	8.62800			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000		0,000	0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		5,449.00000		4,765,000	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		4,996.00000		4,313,000	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		5,905.00000		5,221,000	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,428.64000	13,503.69000	1.00		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		206.00000		10,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		169.00000		724,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		206.00000		10,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		169.00000		724,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		206.00000		10,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		169.00000		724,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,609.94000	13,688.61000	1.00		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,124.00000		622,000	2.00	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	238.00000	523,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call	1,124.00000	622,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put	238.00000	523,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call	1,124.00000	622,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put	238.00000	523,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			340.97800	339.30000		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			345.61000	343.90900		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03370	1.04850	13.98	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		490.00000	345,000	14.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		5.00000	8,000	14.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		87.00000	36,000	14.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		102.00000	199,000	14.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		985.00000	838,000	21.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	1,000	21.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04900	1.06440	14.23	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		389.00000	303,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		245.00000	313,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		193.00000	143,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		549.00000	653,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		729.00000	607,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		85.00000	117,000	14.00	0	0.00
<b>Total for Derivatives :</b>									<b>318,694,875.26</b>	<b>50,571</b>	<b>1,233,534.00</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			6.33500	6.22500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.32000	7.40000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.32000	8.39000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.00072	210.98698			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.28410	226.03885			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.06000	7.13000			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			7.94000	8.05000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.08000	8.17000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.72500	6.77500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.12500	8.22000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.20000	8.29000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.35500	8.43500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.56510	125.55241			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.25000	2.19000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.70000	2.67000			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>318,694,875.26</b>	<b>50,571</b>	<b>1,233,534.00</b>