



# Daily MTM Report

Daily summary for: 08/12/2010

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			6.91990	6.88550		12.85	136,944,821.00	19,790	234,903.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,065.00000	9,030,000	50.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,065.00000	7,030,000	50.21	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	50.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,065.00000	5,030,000	50.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,065.00000	3,030,000	45.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	26.03	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,065.00000	1,030,000	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		25.00000	30,000	13.47	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		90.00000	60,000	13.47	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		936.00000	970,000	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	0,000	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,936.00000	1,970,000	15.20	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		1.00000	0,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,936.00000	2,970,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,665.00000	1,630,000	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,115.00000	9,080,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,115.00000	7,080,000	50.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,115.00000	5,080,000	50.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	45.34	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,115.00000	3,080,000	45.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		14.00000	16,000	14.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		129.00000	96,000	14.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		886.00000	920,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,886.00000	1,920,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,886.00000	2,920,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,165.00000	9,130,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,165.00000	7,130,000	50.20	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	50.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,165.00000	5,130,000	50.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	45.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,165.00000	3,130,000	45.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	27.29	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,165.00000	1,130,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		8.00000	9,000	14.73	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		173.00000	139,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		836.00000	870,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,836.00000	1,870,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,836.00000	2,870,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,215.00000	9,180,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,215.00000	7,180,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	50.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,215.00000	5,180,000	50.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,215.00000	3,180,000	46.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,215.00000	1,180,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		4.00000	4,000	15.36	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		219.00000	184,000	15.36	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		786.00000	820,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,786.00000	1,820,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,786.00000	2,820,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	26.66	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,115.00000	1,080,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,265.00000	9,230,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,265.00000	7,230,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	50.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,265.00000	5,230,000	50.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	46.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,265.00000	3,230,000	46.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	28.54	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,265.00000	1,230,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		2.00000	2,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		267.00000	232,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		736.00000	770,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,736.00000	1,770,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	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	4.15	Call		2,736.00000	2,770,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,315.00000	9,280,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,315.00000	7,280,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	50.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,315.00000	5,280,000	50.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,315.00000	3,280,000	46.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,315.00000	1,280,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1.00000	1,000	16.61	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		316.00000	281,000	16.61	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		686.00000	720,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,686.00000	1,720,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,686.00000	2,720,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,365.00000	9,330,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,365.00000	7,330,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	50.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,365.00000	5,330,000	50.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	47.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,365.00000	3,330,000	47.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	29.80	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,365.00000	1,330,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1.00000	1,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		366.00000	331,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		636.00000	670,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,636.00000	1,670,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,636.00000	2,670,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,565.00000	9,530,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,565.00000	7,530,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	50.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,565.00000	5,530,000	50.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	48.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,565.00000	3,530,000	48.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,565.00000	1,530,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		0.00000	0,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		565.00000	530,000	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		436.00000	470,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,436.00000	1,470,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,436.00000	2,470,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,515.00000	9,480,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,515.00000	7,480,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	50.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,515.00000	5,480,000	50.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	48.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,515.00000	3,480,000	48.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,515.00000	1,480,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		0.00000	0,000	19.12	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		515.00000	480,000	19.12	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		486.00000	520,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		1.00000	0,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,486.00000	1,520,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,486.00000	2,520,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.20	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		1,715.00000	1,680,000	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,615.00000	9,580,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,615.00000	7,580,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,615.00000	5,580,000	50.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	48.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,615.00000	3,580,000	48.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,615.00000	1,580,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	20.38	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		615.00000	580,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		386.00000	420,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,386.00000	1,420,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,386.00000	2,420,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,415.00000	1,380,000	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,965.00000	8,930,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,965.00000	6,930,000	50.21	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	50.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,965.00000	4,930,000	50.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,965.00000	2,930,000	44.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	24.78	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		965.00000	930,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		69.00000	87,000	13.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		34.00000	17,000	13.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,036.00000	1,070,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,036.00000	2,070,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,036.00000	3,070,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,015.00000	8,980,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,015.00000	6,980,000	50.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	50.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,015.00000	4,980,000	50.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	44.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,015.00000	2,980,000	44.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	25.40	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,015.00000	980,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		42.00000	52,000	12.85	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		57.00000	32,000	12.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		986.00000	1,020,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,986.00000	2,020,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,986.00000	3,020,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,415.00000	9,380,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,415.00000	7,380,000	50.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	50.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,415.00000	5,380,000	50.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	47.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,415.00000	3,380,000	47.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		0.00000	0,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		415.00000	380,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		586.00000	620,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,586.00000	1,620,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,586.00000	2,620,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,465.00000	9,430,000	50.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,465.00000	7,430,000	50.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	50.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,465.00000	5,430,000	50.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	47.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,465.00000	3,430,000	47.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,465.00000	1,430,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		0.00000	0,000	18.50	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		465.00000	430,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		536.00000	570,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,536.00000	1,570,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,536.00000	2,570,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,165.00000	8,130,000	50.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,165.00000	6,130,000	50.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	51.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,165.00000	4,130,000	51.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,165.00000	2,130,000	38.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,836.00000	3,870,000	16.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,215.00000	2,180,000	39.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	39.31	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	41.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,615.00000	2,580,000	41.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,315.00000	2,280,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,665.00000	2,630,000	42.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	24.15	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		915.00000	880,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,015.00000	1,980,000	37.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.96	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		715.00000	680,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	21.64	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,915.00000	1,880,000	36.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	36.71	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	22.89	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		815.00000	780,000	22.89	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,115.00000	2,080,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	38.64	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		665.00000	630,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		0.00000	0,000	21.01	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.01260	6.97720		14.36	141,233,764.00	20,140	119,302.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		28.00000	29,000	18.85	0.00	0	29,607.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,051.00000	1,016,000	18.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		26.00000	26,000	19.08	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,099.00000	1,063,000	19.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		31.00000	32,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,004.00000	969,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,536.00000	1,500,000	21.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		13.00000	13,000	21.10	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,523.00000	3,487,000	25.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.72	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		431.00000	401,000	15.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		108.00000	114,000	15.71	0.00	0	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,438.00000	1,402,000	20.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		15.00000	15,000	20.65	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		595.00000	563,000	16.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		72.00000	76,000	16.61	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		639.00000	605,000	16.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		66.00000	68,000	16.83	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		682.00000	649,000	17.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		59.00000	62,000	17.06	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		393.00000	364,000	15.48	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		120.00000	127,000	15.48	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		286.00000	260,000	14.81	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		163.00000	173,000	14.81	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		511.00000	480,000	16.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		88.00000	93,000	16.16	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		320.00000	293,000	15.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		147.00000	156,000	15.03	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		471.00000	440,000	15.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		98.00000	103,000	15.93	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		133.00000	141,000	15.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		356.00000	328,000	15.26	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.10160	7.06550		14.79	3,550,800.00	500	21,919.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		181.00000	188,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		566.00000	536,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		170.00000	176,000	16.28	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		605.00000	574,000	16.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		193.00000	201,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		528.00000	499,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		509.00000	534,000	14.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		144.00000	132,000	14.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.19600	7.15990		14.87	0.00	0	1,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		158.00000	162,000	17.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,048.00000	1,016,000	17.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		152.00000	155,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,092.00000	1,059,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		166.00000	169,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,006.00000	973,000	17.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.28920	7.25440		15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		416.00000	428,000	15.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		512.00000	489,000	15.46	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		399.00000	410,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		545.00000	521,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		434.00000	447,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		480.00000	458,000	15.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24250	9.20690		19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,589.00000	1,603,000	19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,582.00000	1,561,000	19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,573.00000	1,586,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,616.00000	1,594,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,606.00000	1,621,000	19.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,549.00000	1,529,000	19.30	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.91990	6.88550		12.85	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			1,406.00000	1,649,000	14.10	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			12,856.00000	9,659,000	14.10	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			773.00000	859,000	14.73	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			17,223.00000	13,869,000	14.73	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			2,469.00000	3,022,000	13.47	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			8,919.00000	6,032,000	13.47	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.01260	6.97720		14.36	0.00	0	90.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			19,915.00000	21,217,000	14.36	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			22,195.00000	19,957,000	14.36	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			17,999.00000	19,160,000	14.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			25,279.00000	22,900,000	14.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			22,018.00000	23,892,000	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		19,298.00000	17,632,000	14.43	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.94090	10.88150		11.28	53,501,001.00	4,890	16,901.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	19.72	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		1,019.00000	959,000	19.72	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		969.00000	909,000	19.28	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.28	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.08010	11.01870		13.40	50,403,374.90	4,549	27,752.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		95.00000	103,000	15.05	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		876.00000	823,000	15.05	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		88.00000	96,000	15.17	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		919.00000	866,000	15.17	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		103.00000	111,000	14.93	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		834.00000	781,000	14.93	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		592.00000	545,000	14.22	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		161.00000	175,000	14.22	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,563.00000	1,504,000	16.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		32.00000	34,000	16.82	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		1,052.00000	996,000	15.52	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		71.00000	76,000	15.52	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.21080	11.14810		13.75	0.00	0	1,829.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		228.00000	241,000	15.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		930.00000	880,000	15.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		217.00000	230,000	15.19	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		969.00000	919,000	15.19	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	13/06/2011	Foreign Exchange Future	11.80	Call		239.00000	252,000	14.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		891.00000	841,000	14.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.34940	11.28490		14.03	0.00	0	500.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		478.00000	503,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		693.00000	654,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		461.00000	485,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		726.00000	686,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		496.00000	522,000	14.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		661.00000	623,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.48500	11.42050		14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		575.00000	604,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		805.00000	769,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		558.00000	586,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		838.00000	801,000	14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		593.00000	622,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		773.00000	737,000	14.52	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08240	0.08310		17.76	0.00	0	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		16.00000	4,000	22.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		306.00000	364,000	22.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	31.62	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,290.00000	1,360,000	31.62	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		710.00000	640,000	21.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08360	0.08420		21.27	5,852.00	70	70.00

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		230.00000	208,000	20.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		510.00000	548,000	20.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		64.00000	57,000	23.50	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,344.00000	1,397,000	23.50	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		780.00000	728,000	17.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		60.00000	68,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.17300	9.20790		10.61	6,320,197.00	689	8,532.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,992.00000	11,027,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,992.00000	9,027,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,992.00000	7,027,000	43.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,992.00000	5,027,000	41.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,992.00000	3,027,000	35.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,992.00000	2,027,000	31.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		992.00000	1,027,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		55.00000	35,000	11.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		47.00000	62,000	11.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,008.00000	973,000	17.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,842.00000	2,877,000	35.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,042.00000	11,077,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,042.00000	9,077,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,042.00000	7,077,000	43.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,042.00000	5,077,000	41.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,042.00000	3,077,000	35.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,042.00000	2,077,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,042.00000	1,077,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		35.00000	21,000	11.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		77.00000	98,000	11.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		958.00000	923,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,742.00000	11,777,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,742.00000	9,777,000	42.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,742.00000	7,777,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,742.00000	5,777,000	42.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	39.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,742.00000	3,777,000	39.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,742.00000	2,777,000	34.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,742.00000	1,777,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		742.00000	777,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		261.00000	225,000	12.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		3.00000	2,000	12.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,642.00000	11,677,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,642.00000	9,677,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,642.00000	7,677,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,642.00000	5,677,000	42.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,642.00000	3,677,000	38.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,642.00000	2,677,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,642.00000	1,677,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	17.80	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		642.00000	677,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		359.00000	323,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,792.00000	10,827,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,792.00000	8,827,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,792.00000	6,827,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,792.00000	4,827,000	41.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,792.00000	2,827,000	34.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,792.00000	1,827,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		792.00000	827,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		214.00000	178,000	11.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		6.00000	5,000	11.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,208.00000	1,173,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.85	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	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,892.00000	10,927,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,892.00000	8,927,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,892.00000	6,927,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,892.00000	4,927,000	41.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,892.00000	2,927,000	35.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,892.00000	1,927,000	30.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	20.37	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		892.00000	927,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		126.00000	92,000	10.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		18.00000	19,000	10.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,108.00000	1,073,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,192.00000	11,227,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,192.00000	9,227,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,192.00000	7,227,000	43.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,192.00000	5,227,000	41.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,192.00000	3,227,000	36.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	32.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,192.00000	2,227,000	32.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,192.00000	1,227,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		8.00000	3,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		200.00000	230,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		808.00000	773,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,342.00000	11,377,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,342.00000	9,377,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,342.00000	7,377,000	43.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,342.00000	5,377,000	42.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,342.00000	3,377,000	37.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,342.00000	2,377,000	32.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,342.00000	1,377,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		343.00000	378,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		658.00000	623,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,642.00000	10,677,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,642.00000	8,677,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,642.00000	6,677,000	43.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,642.00000	4,677,000	41.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,358.00000	1,323,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,692.00000	10,727,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,692.00000	8,727,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,692.00000	6,727,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,692.00000	4,727,000	41.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,692.00000	2,727,000	34.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	28.59	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,692.00000	1,727,000	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		692.00000	727,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		310.00000	274,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2.00000	1,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,308.00000	1,273,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,742.00000	10,777,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,742.00000	8,777,000	42.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,742.00000	6,777,000	43.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,742.00000	4,777,000	41.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,258.00000	1,223,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,092.00000	1,127,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	22.42	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		1.00000	0,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		393.00000	427,000	15.23	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		22.00000	12,000	12.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		114.00000	139,000	12.15	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.29090	9.32510		11.99	7,776,483.30	837	15,121.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		93.00000	80,000	13.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		568.00000	589,000	13.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		84.00000	72,000	13.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		609.00000	631,000	13.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		103.00000	89,000	13.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		528.00000	548,000	13.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		343.00000	359,000	12.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		168.00000	150,000	12.50	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,104.00000	1,131,000	14.79	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		29.00000	22,000	14.79	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,199.00000	1,227,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		24.00000	18,000	15.04	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		826.00000	851,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		51.00000	42,000	14.03	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		138.00000	122,000	12.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		413.00000	431,000	12.75	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.40210	9.43560		12.53	94,021.00	10	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		222.00000	209,000	13.66	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		586.00000	607,000	13.66	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		209.00000	197,000	13.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		623.00000	645,000	13.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		235.00000	221,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		549.00000	569,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.51990	9.55280		12.66	0.00	0	500.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		394.00000	377,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		491.00000	507,000	13.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		376.00000	360,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		523.00000	540,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		413.00000	395,000	12.89	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		460.00000	475,000	12.89	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.63870	9.67300		13.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		476.00000	454,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		603.00000	615,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		458.00000	437,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		635.00000	648,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		494.00000	472,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		571.00000	583,000	13.39	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			370.10800	373.93000			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			341.13100	344.44200			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			346.11800	349.47800			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79480	6.83020		9.53	135,896.00	20	14,326.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		15.00000	4,000	10.52	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		85.00000	109,000	10.52	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		127.00000	156,000	11.02	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		7.00000	1,000	11.02	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80770	6.84240		10.19	34,038.50	5	2,542.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		246.00000	211,000	10.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		104.00000	103,000	10.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		211.00000	177,000	10.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		119.00000	119,000	10.54	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		282.00000	246,000	11.26	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		90.00000	88,000	11.26	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.81430	6.84860		10.71	204,429.00	30	905.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		343.00000	313,000	11.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		144.00000	149,000	11.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		308.00000	279,000	11.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		159.00000	165,000	11.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		379.00000	349,000	11.79	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		130.00000	135,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.81880	6.85350		10.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		394.00000	366,000	11.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		191.00000	197,000	11.51	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		361.00000	333,000	11.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		208.00000	214,000	11.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		429.00000	400,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		176.00000	181,000	11.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.51500	7.49160		12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		933.00000	944,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		741.00000	729,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		912.00000	922,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		770.00000	757,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		955.00000	967,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		713.00000	702,000	12.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.87130	6.84740		6.24	0.00	0	360.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.36	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		853.00000	829,000	15.36	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		903.00000	879,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		803.00000	779,000	14.82	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.94890	6.92460		10.05	0.00	0	1,441.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		98.00000	104,000	10.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		223.00000	205,000	10.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		84.00000	89,000	10.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		259.00000	240,000	10.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		114.00000	122,000	10.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		189.00000	173,000	10.24	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.01720	7.02190		13.33	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		38.00000	31,000	13.94	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		66.00000	64,000	13.94	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		23.00000	17,000	14.54	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		101.00000	100,000	14.54	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		61.00000	53,000	13.33	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		39.00000	36,000	13.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.11830	7.12230		14.55	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		165.00000	161,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		293.00000	293,000	15.03	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		148.00000	145,000	15.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		326.00000	327,000	15.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		183.00000	179,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		261.00000	261,000	14.87	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.17400	153.05400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.24300	155.13400			0.00	0	0.00
GOVI On	03/02/2011	GOVI			342.07800	345.29500			0.00	0	209.00
GOVI On	03/02/2011	GOVI	343.00	Call		22,950.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	9,220,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		22,850.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	9,320,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		23,050.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	9,120,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			347.08000	350.34300			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		13,430.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	19,200,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		13,330.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		0.00000	19,300,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		13,530.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		0.00000	19,100,000		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			148.41800	148.45400			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.58800	150.62400			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			152.76000	152.79700			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.97900	401.99000			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			5.53100	5.52200			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.52700	5.50300			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.50900	5.47700			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.50300	5.46000			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.51000	5.46400			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.51700	5.47100			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.52300	5.47900			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.74800	5.67300			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.97700	5.87900			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.24100	6.14600			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.53800	6.44600			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.81000	6.71000			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			335.65100	339.46700			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			340.55800	344.43000			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.54100	7.38300		4.25	0.00	0	7,886.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,421.00000	1,857,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		178.00000	305,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,605.00000	2,024,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		148.00000	258,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,241.00000	1,695,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		212.00000	358,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.66100	7.49100		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,013.00000	1,597,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		945.00000	1,231,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,145.00000	1,714,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		873.00000	1,144,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,886.00000	1,486,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,024.00000	1,326,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,762.00000	1,378,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,105.00000	1,423,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.80100	7.61700		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,457.00000	1,146,000	4.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		1,914.00000	2,318,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,552.00000	1,229,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,814.00000	2,205,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,365.00000	1,068,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,018.00000	2,436,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.54300	8.39200		11.50	0.00	0	23,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,189.00000	4,964,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		428.00000	674,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,582.00000	5,328,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		366.00000	582,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,802.00000	4,608,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		499.00000	776,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,842.00000	8,177,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		279.00000	143,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.62400	8.46800		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,091.00000	4,185,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,415.00000	3,001,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,388.00000	4,452,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,247.00000	2,802,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,802.00000	3,926,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,594.00000	3,209,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,307.00000	7,370,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,661.00000	1,233,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.71100	8.55000		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		3,258.00000	2,656,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,150.00000	7,058,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,465.00000	2,837,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,868.00000	6,750,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,057.00000	2,481,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,441.00000	7,375,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.28100	7.11700		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,008.00000	2,472,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		23.00000	50,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,169.00000	2,628,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		19.00000	40,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,848.00000	2,318,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		30.00000	62,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.39400	7.21700		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,107.00000	1,700,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		404.00000	567,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,228.00000	1,810,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		367.00000	519,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,989.00000	1,593,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		445.00000	618,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.53100	7.33800		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,107.00000	853,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,372.00000	1,697,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,182.00000	917,000	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		1,296.00000	1,610,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,035.00000	792,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,451.00000	1,787,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41900	0.41800			0.00	0	3,240.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,406.00000	59,376,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		60,253.00000	60,223,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		58,550.00000	58,521,000		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			0.34100	0.34000			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,332.00000	42,302,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,360.00000	43,330,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,293.00000	41,264,000		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			8.17000	8.00300		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,757.00000	2,090,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		266.00000	445,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,963.00000	2,275,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		226.00000	384,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,555.00000	1,911,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		311.00000	513,000	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		1,070.00000	1,535,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,055.00000	674,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.28400	8.10900		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,150.00000	1,689,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,461.00000	1,854,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,292.00000	1,813,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,360.00000	1,735,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,011.00000	1,569,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,565.00000	1,978,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.41200	8.22700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,695.00000	1,341,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,775.00000	3,290,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,803.00000	1,435,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,644.00000	3,145,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,591.00000	1,252,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,911.00000	3,441,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.27600	8.11500		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,601.00000	1,937,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		433.00000	683,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,817.00000	2,127,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		372.00000	596,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,392.00000	1,756,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		502.00000	780,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.38200	8.21400		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		2,939.00000	2,382,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,371.00000	1,739,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,113.00000	2,538,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,274.00000	1,624,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,770.00000	2,232,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,474.00000	1,861,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.50000	8.32400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,758.00000	1,401,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,516.00000	4,098,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,873.00000	1,500,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,357.00000	3,923,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,647.00000	1,306,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,680.00000	4,277,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.92100	6.76900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,205.00000	2,806,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	6,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,331.00000	2,932,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	5,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,078.00000	2,680,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	8,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.03100	6.86400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,793.00000	1,486,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		257.00000	356,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,888.00000	1,574,000	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		233.00000	325,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,700.00000	1,401,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		284.00000	391,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.17300	6.98700		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		919.00000	722,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		890.00000	1,104,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		976.00000	772,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		837.00000	1,044,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		862.00000	673,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		944.00000	1,166,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.36800	8.19600		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,537.00000	2,705,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		281.00000	475,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,782.00000	2,927,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		239.00000	411,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,298.00000	2,490,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		330.00000	548,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.46800	8.28900		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,854.00000	2,261,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,628.00000	2,076,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,030.00000	2,415,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,943,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,683.00000	2,112,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,746.00000	2,216,000	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			8.57800	8.39200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,334.00000	1,869,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,148.00000	3,735,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,471.00000	1,989,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,997.00000	3,567,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,200.00000	1,753,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,302.00000	3,907,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.39400	8.24300		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,491.00000	2,738,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		352.00000	549,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,742.00000	2,967,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		301.00000	476,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,246.00000	2,517,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		410.00000	631,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.48300	8.32700		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,857.00000	2,319,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,794.00000	2,215,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,039.00000	2,480,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,671.00000	2,072,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,681.00000	2,163,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,923.00000	2,365,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.58000	8.41800		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,390.00000	1,964,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,414.00000	3,962,000	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		2,535.00000	2,092,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,253.00000	3,784,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,250.00000	1,841,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,582.00000	4,147,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.55200	8.40200		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,250.00000	4,210,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		413.00000	634,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,574.00000	4,509,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		355.00000	551,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,929.00000	3,916,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		477.00000	725,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.61300	8.45800		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,337.00000	2,676,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,985.00000	3,611,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,560.00000	2,872,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,792.00000	3,391,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,121.00000	2,487,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,188.00000	3,842,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.67800	8.51900		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,935.00000	3,283,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,093.00000	4,746,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,148.00000	3,475,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,891.00000	4,522,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,726.00000	3,097,000	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		4,303.00000	4,979,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,227.00000	11,087,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		694.00000	858,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.80900	1.82500			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,806.00000	3,899,000		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		4,082.00000	4,174,000		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		3,530.00000	3,622,000		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			2.49000	2.49800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,730.00000	4,808,000		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		5,188.00000	5,265,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		1.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,270.00000	4,348,000		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			8.59300	8.44200			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		3,921.00000	5,201,000		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		3,464.00000	4,745,000		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		4,381.00000	5,662,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future			8.65900	8.50400		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		4,432.00000	5,730,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future	8.05	Put		3,977.00000	5,275,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future	7.95	Put		4,890.00000	6,188,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future			8.73100	8.57100		0.00	0	0.00	
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future	8.00	Put		4,975.00000	6,295,000	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		4,522.00000	5,842,000	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		5,431.00000	6,751,000	0.00	0	0.00	
RAIN	On	13/12/2010	Foreign Exchange Future			13,437.36000	13,448.54000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		10.00000	3,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		525.00000	629,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		10.00000	3,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		525.00000	630,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		10.00000	3,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		525.00000	629,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,618.83000	13,627.39000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		708.00000	656,000	2.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put	434.00000	468,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call	707.00000	656,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put	433.00000	468,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call	708.00000	656,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put	434.00000	468,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			337.84500	341.02500		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			342.43800	345.65900		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03850	1.03600	13.30	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		364.00000	388,000	18.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		4.00000	3,000	18.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		25.00000	22,000	13.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		165.00000	137,000	13.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		860.00000	885,000	19.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	0,000	19.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05350	1.05110	13.94	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		308.00000	319,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		297.00000	284,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		162.00000	149,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		651.00000	614,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		618.00000	636,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		107.00000	101,000	14.00	0	0.00
<b>Total for Derivatives :</b>									<b>400,204,677.70</b>	<b>51,530</b>	<b>1,241,409.00</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			6.04000	5.88500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.47000	7.31500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.49500	8.34500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.02418	210.93736			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.95484	225.88581			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.22000	7.06000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.10000	7.93500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.21500	8.05500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.86500	6.72000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.31000	8.14000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.34000	8.19000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.51500	8.36500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.62854	125.59047			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.22000	2.24000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.70000	2.71000			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>400,204,677.70</b>	<b>51,530</b>	<b>1,241,409.00</b>