



Daily MTM Report

Daily summary for: 09/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			6.88490	6.91990		13.25	485,564,457.40	70,526	169,855.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,030.00000	9,065,000	47.27	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,030.00000	7,065,000	47.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,030.00000	5,065,000	47.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,030.00000	3,065,000	43.89	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	27.29	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,030.00000	1,065,000	27.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		30.00000	16,000	13.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		60.00000	81,000	13.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		970.00000	935,000	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,970.00000	1,935,000	17.01	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	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,970.00000	2,935,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,630.00000	1,665,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,080.00000	9,115,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,080.00000	7,115,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,080.00000	5,115,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	44.07	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,080.00000	3,115,000	44.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		16.00000	7,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		96.00000	122,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		920.00000	885,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,920.00000	1,885,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,920.00000	2,885,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,130.00000	9,165,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,130.00000	7,165,000	47.30	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	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,130.00000	5,165,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,130.00000	3,165,000	44.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	28.62	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,130.00000	1,165,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		9.00000	3,000	15.25	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		139.00000	168,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		870.00000	835,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,870.00000	1,835,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,870.00000	2,835,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,180.00000	9,215,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,180.00000	7,215,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,180.00000	5,215,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,180.00000	3,215,000	44.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,180.00000	1,215,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		4.00000	1,000	15.92	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		184.00000	216,000	15.92	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		820.00000	785,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,820.00000	1,785,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,820.00000	2,785,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	27.95	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,080.00000	1,115,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,230.00000	9,265,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,230.00000	7,265,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,230.00000	5,265,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	44.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,230.00000	3,265,000	44.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	29.96	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,230.00000	1,265,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		2.00000	1,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		232.00000	266,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		770.00000	735,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,770.00000	1,735,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,770.00000	2,735,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,280.00000	9,315,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,280.00000	7,315,000	47.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,280.00000	5,315,000	47.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	44.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,280.00000	3,315,000	44.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,280.00000	1,315,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1.00000	0,000	17.26	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		281.00000	315,000	17.26	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		720.00000	685,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,720.00000	1,685,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,720.00000	2,685,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,330.00000	9,365,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,330.00000	7,365,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	47.36	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		5,330.00000	5,365,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,330.00000	3,365,000	45.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	31.30	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,330.00000	1,365,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1.00000	0,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		331.00000	365,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		670.00000	635,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,670.00000	1,635,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,670.00000	2,635,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,530.00000	9,565,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,530.00000	7,565,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,530.00000	5,565,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	45.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,530.00000	3,565,000	45.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,530.00000	1,565,000	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		0.00000	0,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		530.00000	565,000	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		470.00000	435,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,470.00000	1,435,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,470.00000	2,435,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,480.00000	9,515,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,480.00000	7,515,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,480.00000	5,515,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,480.00000	3,515,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,480.00000	1,515,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		0.00000	0,000	19.93	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		480.00000	515,000	19.93	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		520.00000	485,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,520.00000	1,485,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,520.00000	2,485,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	35.98	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		1,680.00000	1,715,000	35.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,580.00000	9,615,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,580.00000	7,615,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,580.00000	5,615,000	47.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,580.00000	3,615,000	45.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,580.00000	1,615,000	34.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	21.27	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		580.00000	615,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		420.00000	385,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,420.00000	1,385,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,420.00000	2,385,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,380.00000	1,415,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,930.00000	8,965,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,930.00000	6,965,000	47.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,930.00000	4,965,000	47.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,930.00000	2,965,000	43.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	25.95	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		930.00000	965,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		87.00000	60,000	13.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		17.00000	25,000	13.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,070.00000	1,035,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,070.00000	2,035,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,070.00000	3,035,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,980.00000	9,015,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,980.00000	7,015,000	47.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,980.00000	5,015,000	47.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	43.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,980.00000	3,015,000	43.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	26.62	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		980.00000	1,015,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		52.00000	31,000	13.25	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		32.00000	46,000	13.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,020.00000	985,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,020.00000	1,985,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,020.00000	2,985,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,380.00000	9,415,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,380.00000	7,415,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,380.00000	5,415,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,380.00000	3,415,000	45.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		0.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		380.00000	415,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		620.00000	585,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,620.00000	1,585,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,620.00000	2,585,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,430.00000	9,465,000	47.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,430.00000	7,465,000	47.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,430.00000	5,465,000	47.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,430.00000	3,465,000	45.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,430.00000	1,465,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		0.00000	0,000	19.26	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		430.00000	465,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		570.00000	535,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,570.00000	1,535,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,570.00000	2,535,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,130.00000	8,165,000	47.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,130.00000	6,165,000	47.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,130.00000	4,165,000	47.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,130.00000	2,165,000	40.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,870.00000	3,835,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,180.00000	2,215,000	40.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	40.73	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	42.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,580.00000	2,615,000	42.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,280.00000	2,315,000	41.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,630.00000	2,665,000	42.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	25.28	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		880.00000	915,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,980.00000	2,015,000	39.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	39.99	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		680.00000	715,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	22.61	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,880.00000	1,915,000	38.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	38.65	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	23.94	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		780.00000	815,000	23.94	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,080.00000	2,115,000	40.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	40.36	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		630.00000	665,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		0.00000	0,000	21.94	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.97440	7.01260		14.33	437,266,982.40	62,696	176,107.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		29.00000	26,000	18.99	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		1,016.00000	1,052,000	18.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		26.00000	23,000	19.22	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,063.00000	1,099,000	19.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		32.00000	28,000	18.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		969.00000	1,004,000	18.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,500.00000	1,537,000	21.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		13.00000	11,000	21.22	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,487.00000	3,526,000	25.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.86	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		401.00000	429,000	15.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		114.00000	103,000	15.88	0.00	0	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,402.00000	1,439,000	20.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		15.00000	13,000	20.77	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		563.00000	594,000	16.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		76.00000	68,000	16.77	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		605.00000	637,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		68.00000	61,000	17.00	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		649.00000	682,000	17.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		62.00000	56,000	17.22	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		364.00000	391,000	15.66	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		127.00000	115,000	15.66	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		260.00000	284,000	15.00	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		173.00000	158,000	15.00	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		480.00000	510,000	16.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		93.00000	84,000	16.33	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		293.00000	318,000	15.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		156.00000	142,000	15.22	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		440.00000	469,000	16.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		103.00000	93,000	16.11	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		141.00000	128,000	15.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		328.00000	354,000	15.44	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06350	7.10160		14.79	35,479,960.50	5,023	24,001.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		188.00000	178,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		536.00000	565,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		176.00000	167,000	16.48	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		574.00000	604,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		201.00000	190,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		499.00000	527,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		534.00000	507,000	14.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		132.00000	144,000	14.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15760	7.19600		14.86	42,086,688.00	5,880	6,930.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		162.00000	154,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,016.00000	1,046,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		155.00000	148,000	17.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,059.00000	1,090,000	17.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		169.00000	162,000	17.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		973.00000	1,004,000	17.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25040	7.28920		15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		428.00000	412,000	15.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		489.00000	512,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		410.00000	395,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		521.00000	545,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		447.00000	430,000	15.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		458.00000	480,000	15.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20800	9.24250		19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,603.00000	1,585,000	19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,561.00000	1,577,000	19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,586.00000	1,569,000	19.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,594.00000	1,611,000	19.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,621.00000	1,603,000	19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,529.00000	1,545,000	19.34	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.88490	6.91990		13.25	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			1,649.00000	748,000	14.59	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			9,659.00000	12,258,000	14.59	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			859.00000	338,000	15.25	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			13,869.00000	16,848,000	15.25	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			3,022.00000	1,576,000	13.92	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			6,032.00000	8,086,000	13.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				6.97440	7.01260		14.33	0.00	0	90.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			21,217.00000	19,435,000	14.55	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			19,957.00000	21,995,000	14.55	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			19,160.00000	17,516,000	14.77	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			22,900.00000	25,076,000	14.77	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			23,892.00000	21,545,000	14.33	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		17,632.00000	19,105,000	14.33	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.87670	10.94090		11.26	68,229,539.10	6,273	13,931.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	21.55	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		959.00000	1,023,000	21.55	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		909.00000	973,000	21.06	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	21.06	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.01100	11.08010		13.28	39,177,138.00	3,558	31,300.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		103.00000	89,000	15.17	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		823.00000	878,000	15.17	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		96.00000	83,000	15.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		866.00000	922,000	15.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		111.00000	97,000	15.05	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		781.00000	836,000	15.05	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		545.00000	593,000	14.34	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		175.00000	154,000	14.34	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,504.00000	1,568,000	16.94	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		34.00000	29,000	16.94	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		996.00000	1,055,000	15.64	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		76.00000	66,000	15.64	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.14180	11.21080		13.80	0.00	0	1,829.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		241.00000	223,000	15.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		880.00000	931,000	15.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		230.00000	213,000	15.36	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		919.00000	971,000	15.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		252.00000	234,000	15.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		841.00000	892,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.27840	11.34940		13.99	20,921,432.00	1,855	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		503.00000	473,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		654.00000	695,000	14.42	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		485.00000	456,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		686.00000	728,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		522.00000	491,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		623.00000	663,000	14.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.41210	11.48500		14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		604.00000	570,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		769.00000	808,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		586.00000	553,000	14.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		801.00000	841,000	14.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		622.00000	587,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		737.00000	775,000	14.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08210	0.08240		17.45	60,015.10	731	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		4.00000	2,000	23.29	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		364.00000	392,000	23.29	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	33.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,360.00000	1,390,000	33.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		640.00000	610,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	19.28	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08330	0.08360		21.35	60,892.30	731	801.00

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	208.00000	196,000	20.23	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put	548.00000	566,000	20.23	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	57.00000	53,000	23.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,397.00000	1,423,000	23.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	728.00000	702,000	17.25	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	68.00000	72,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.11210	9.17300	10.70	22,115,066.70	2,427	6,535.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	11,027.00000	11,088,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	9,027.00000	9,088,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	7,027.00000	7,088,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	40.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	5,027.00000	5,088,000	40.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	37.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	3,027.00000	3,088,000	37.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	2,027.00000	2,088,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	0.00000	0,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	1,027.00000	1,088,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	35.00000	14,000	11.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	62.00000	102,000	11.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	973.00000	912,000	18.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,877.00000	2,938,000	36.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,077.00000	11,138,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,077.00000	9,138,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,077.00000	7,138,000	40.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,077.00000	5,138,000	40.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,077.00000	3,138,000	37.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,077.00000	2,138,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,077.00000	1,138,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		21.00000	7,000	12.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		98.00000	145,000	12.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		923.00000	862,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,777.00000	11,838,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,777.00000	9,838,000	40.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,777.00000	7,838,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,777.00000	5,838,000	40.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	40.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,777.00000	3,838,000	40.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	36.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,777.00000	2,838,000	36.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,777.00000	1,838,000	31.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		777.00000	838,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		225.00000	166,000	11.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		2.00000	4,000	11.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,677.00000	11,738,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,677.00000	9,738,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	40.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,677.00000	7,738,000	40.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,677.00000	5,738,000	40.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,677.00000	3,738,000	39.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	36.01	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	13/12/2010	Foreign Exchange Future	11.85	Put		2,677.00000	2,738,000	36.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,677.00000	1,738,000	30.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	19.11	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		677.00000	738,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		323.00000	263,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,827.00000	10,888,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,827.00000	8,888,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,827.00000	6,888,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,827.00000	4,888,000	40.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,827.00000	2,888,000	36.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,827.00000	1,888,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		827.00000	888,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		178.00000	121,000	11.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		5.00000	9,000	11.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,173.00000	1,112,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,927.00000	10,988,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,927.00000	8,988,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,927.00000	6,988,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,927.00000	4,988,000	40.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,927.00000	2,988,000	36.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,927.00000	1,988,000	33.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	21.92	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		927.00000	988,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		92.00000	47,000	10.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		19.00000	35,000	10.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,073.00000	1,012,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,227.00000	11,288,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,227.00000	9,288,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,227.00000	7,288,000	40.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,227.00000	5,288,000	40.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,227.00000	3,288,000	38.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	34.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,227.00000	2,288,000	34.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,227.00000	1,288,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		3.00000	1,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		230.00000	289,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		773.00000	712,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,377.00000	11,438,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,377.00000	9,438,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,377.00000	7,438,000	40.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,377.00000	5,438,000	40.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,377.00000	3,438,000	38.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,377.00000	2,438,000	34.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,377.00000	1,438,000	26.97	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	0,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		378.00000	438,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		623.00000	562,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,677.00000	10,738,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,677.00000	8,738,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,677.00000	6,738,000	40.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,677.00000	4,738,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,323.00000	1,262,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,727.00000	10,788,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,727.00000	8,788,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,727.00000	6,788,000	40.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,727.00000	4,788,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,727.00000	2,788,000	36.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,727.00000	1,788,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		727.00000	788,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		274.00000	214,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1.00000	2,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,273.00000	1,212,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,777.00000	10,838,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,777.00000	8,838,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,777.00000	6,838,000	40.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,777.00000	4,838,000	40.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,223.00000	1,162,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,127.00000	1,188,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	24.16	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		427.00000	488,000	16.31	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		12.00000	4,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		139.00000	192,000	12.94	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.22610	9.29090		11.94	5,627,921.00	610	15,273.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		80.00000	68,000	13.47	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		589.00000	642,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		72.00000	61,000	13.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		631.00000	685,000	13.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		89.00000	76,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		548.00000	600,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		359.00000	403,000	12.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		150.00000	129,000	12.70	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,131.00000	1,193,000	15.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		22.00000	19,000	15.00	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,227.00000	1,289,000	15.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		18.00000	15,000	15.26	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		851.00000	910,000	14.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		42.00000	36,000	14.24	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		122.00000	105,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		431.00000	479,000	12.96	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.33710	9.40210		12.69	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		209.00000	193,000	13.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		607.00000	656,000	13.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		197.00000	182,000	14.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		645.00000	695,000	14.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		221.00000	205,000	13.83	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		569.00000	618,000	13.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.45330	9.51990		12.99	17,015,940.00	1,800	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		377.00000	361,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		507.00000	558,000	13.46	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	19/09/2011	Foreign Exchange Future	9.70	Call		360.00000	344,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		540.00000	591,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		395.00000	377,000	13.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		475.00000	524,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.56950	9.63870		13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		454.00000	438,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		615.00000	669,000	13.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		437.00000	423,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		648.00000	704,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		472.00000	455,000	13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		583.00000	636,000	13.85	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			370.82300	370.10800			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			341.77500	341.13100			17,088,750.00	5	1,164.00
ALBI	On	05/05/2011	Index Future			346.77200	346.11800			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79050	6.79480		17.01	63,450,432.00	9,344	8,269.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		4.00000	14,000	17.73	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		109.00000	124,000	17.73	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		156.00000	166,000	17.37	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1.00000	6,000	17.37	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80330	6.80770		10.32	12,735,777.60	1,872	4,410.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		211.00000	209,000	11.03	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		103.00000	106,000	11.03	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		177.00000	175,000	10.67	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	122,000	10.67	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		246.00000	244,000	11.39	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		88.00000	91,000	11.39	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.80990	6.81430		10.57	0.00	0	905.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		313.00000	307,000	11.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		149.00000	147,000	11.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		279.00000	273,000	11.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		165.00000	163,000	11.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		349.00000	343,000	11.65	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		135.00000	133,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.81380	6.81880		10.80	39,451,902.00	5,790	5,790.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		366.00000	361,000	11.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		197.00000	197,000	11.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		333.00000	328,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		214.00000	214,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		400.00000	395,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		181.00000	181,000	11.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.50600	7.51500		12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		944.00000	940,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		729.00000	734,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		922.00000	918,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		757.00000	762,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		967.00000	963,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		702.00000	707,000	12.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.82480	6.87130		6.52	0.00	0	360.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	16.44	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		829.00000	875,000	16.44	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	17.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		879.00000	925,000	17.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		779.00000	825,000	15.89	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.90000	6.94890		9.97	0.00	0	1,441.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		104.00000	87,000	10.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		205.00000	237,000	10.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		89.00000	74,000	10.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		240.00000	274,000	10.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		122.00000	102,000	10.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		173.00000	202,000	10.37	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			6.98990	7.01720		13.52	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		31.00000	18,000	14.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		64.00000	78,000	14.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		17.00000	9,000	14.81	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		100.00000	119,000	14.81	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		53.00000	35,000	13.52	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		36.00000	45,000	13.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.08830	7.11830		14.67	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		161.00000	150,000	15.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		293.00000	312,000	15.16	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		145.00000	134,000	15.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		327.00000	346,000	15.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		179.00000	167,000	15.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		261.00000	279,000	15.00	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.39100	152.17400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.46300	154.24300			0.00	0	0.00
GOVI On	03/02/2011	GOVI			342.70300	342.07800			3,427,030.00	1	210.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		9,220.00000	2,970,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		9,320.00000	3,070,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		9,120.00000	2,870,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			347.71400	347.08000			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		19,200.00000	12,860,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		19,300.00000	12,960,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		19,100.00000	12,760,000		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			148.34900	148.41800			5,933,960.00	4	4.00
IGOV On	05/05/2011	Index Future			150.51800	150.58800			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			152.68900	152.76000			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.80200	401.97900			0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.55200	5.53100			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.53700	5.52700			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.50900	5.50900			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.50800	5.50300			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.51000	5.51000			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.51300	5.51700			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.52600	5.52300			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.75800	5.74800			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.01400	5.97700			0.00	100	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.29300	6.24100			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.58100	6.53800			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.85000	6.81000			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			336.40300	335.65100			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			341.32200	340.55800			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.50900	7.54100		4.25	0.00	0	7,886.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,857.00000	1,959,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		305.00000	267,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,024.00000	2,131,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		258.00000	225,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,695.00000	1,793,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		358.00000	316,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.62600	7.66100		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,597.00000	1,673,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,231.00000	1,163,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,714.00000	1,792,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,144.00000	1,078,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,486.00000	1,558,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,326.00000	1,254,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,378.00000	1,447,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,423.00000	1,348,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.76300	7.80100		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,146.00000	1,202,000	4.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		2,318.00000	2,227,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,229.00000	1,287,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,205.00000	2,116,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,068.00000	1,121,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,436.00000	2,342,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.51600	8.54300		11.50	0.00	0	23,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,964.00000	5,158,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		674.00000	607,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,328.00000	5,530,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		582.00000	523,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,608.00000	4,796,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		776.00000	703,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,177.00000	7,928,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		143.00000	155,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.59600	8.62400		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,185.00000	4,326,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,001.00000	2,876,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,452.00000	4,598,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,802.00000	2,683,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		3,926.00000	4,061,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,209.00000	3,079,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,370.00000	7,163,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,233.00000	1,291,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.68200	8.71100		12.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Call		2,656.00000	2,747,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,058.00000	6,879,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,837.00000	2,933,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,750.00000	6,576,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,481.00000	2,568,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,375.00000	7,192,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.25400	7.28100		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,472.00000	2,557,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		50.00000	42,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,628.00000	2,714,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		40.00000	34,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,318.00000	2,401,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		62.00000	53,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.36500	7.39400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,700.00000	1,760,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		567.00000	534,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,810.00000	1,872,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		519.00000	488,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,593.00000	1,651,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		618.00000	583,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.49900	7.53100		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		853.00000	889,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,697.00000	1,637,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		917.00000	955,000	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		1,610.00000	1,553,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		792.00000	826,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,787.00000	1,726,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.41900	0.41900			46,457,291.61	279	3,519.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,376.00000	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		60,223.00000	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		58,521.00000	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			0.34200	0.34100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,302.00000	42,273,000		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		43,330.00000	43,301,000		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		41,264.00000	41,235,000		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			8.12700	8.17000		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,090.00000	2,244,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		445.00000	382,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,275.00000	2,436,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		384.00000	328,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,911.00000	2,059,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		513.00000	444,000	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		1,535.00000	1,395,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		674.00000	751,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.23900	8.28400		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,689.00000	1,793,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,854.00000	1,739,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,813.00000	1,922,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,735.00000	1,625,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,569.00000	1,669,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,978.00000	1,859,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.36500	8.41200		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,341.00000	1,420,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,290.00000	3,149,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,435.00000	1,517,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,145.00000	3,007,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,252.00000	1,327,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,441.00000	3,296,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.23900	8.27600		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,937.00000	2,069,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		683.00000	606,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,127.00000	2,266,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		596.00000	526,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,756.00000	1,881,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		780.00000	696,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.34400	8.38200		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		2,382.00000	2,494,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,739.00000	1,643,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,538.00000	2,654,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,624.00000	1,532,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,232.00000	2,339,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,861.00000	1,759,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.45900	8.50000		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,401.00000	1,473,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,098.00000	3,952,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,500.00000	1,576,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,923.00000	3,781,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,306.00000	1,375,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,277.00000	4,129,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.89300	6.92100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,806.00000	2,879,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		6.00000	5,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,932.00000	3,005,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		5.00000	4,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,680.00000	2,752,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		8.00000	6,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.00100	7.03100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,486.00000	1,537,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		356.00000	335,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,574.00000	1,626,000	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		325.00000	304,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,401.00000	1,450,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		391.00000	367,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.13900	7.17300		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		722.00000	754,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,104.00000	1,061,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		772.00000	805,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,044.00000	1,002,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		673.00000	703,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,166.00000	1,121,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.33600	8.36800		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,705.00000	2,842,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		475.00000	422,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,927.00000	3,070,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		411.00000	364,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,490.00000	2,622,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		548.00000	490,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.43500	8.46800		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,261.00000	2,355,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,076.00000	1,980,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,415.00000	2,514,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,943.00000	1,851,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,112.00000	2,202,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,216.00000	2,115,000	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			8.54400	8.57800		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,869.00000	1,942,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,735.00000	3,617,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,989.00000	2,065,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,567.00000	3,452,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,753.00000	1,823,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,907.00000	3,786,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.36700	8.39400		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,738.00000	2,856,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		549.00000	498,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,967.00000	3,089,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		476.00000	429,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,517.00000	2,629,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		631.00000	574,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.45600	8.48300		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,319.00000	2,398,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,215.00000	2,129,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,480.00000	2,563,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,072.00000	1,990,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,163.00000	2,239,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,365.00000	2,276,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.55200	8.58000		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,964.00000	2,027,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,962.00000	3,858,000	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		2,092.00000	2,157,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,784.00000	3,681,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,841.00000	1,901,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,147.00000	4,039,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.51100	8.55200		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,210.00000	4,468,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		634.00000	551,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,509.00000	4,776,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		551.00000	476,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,916.00000	4,165,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		725.00000	633,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.57100	8.61300		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,676.00000	2,832,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,611.00000	3,422,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,872.00000	3,035,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,391.00000	3,209,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,487.00000	2,636,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,842.00000	3,646,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.63400	8.67800		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,283.00000	3,444,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,746.00000	4,549,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,475.00000	3,642,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,522.00000	4,332,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,097.00000	3,252,000	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		4,979.00000	4,776,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,087.00000	11,390,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		858.00000	804,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.81000	1.80900			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,899.00000	3,893,000		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		4,174.00000	4,168,000		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		3,622.00000	3,616,000		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			2.47000	2.49000			66,779,940.50	650	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,808.00000	5,002,000		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		5,265.00000	5,459,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,348.00000	4,542,000		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			8.57700	8.59300			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		5,201.00000	5,067,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		4,745.00000	4,610,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/02/2011	Bond Future	7.95	Put		5,662.00000	5,527,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.64300	8.65900			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		5,730.00000	5,597,000		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		5,275.00000	5,142,000		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		6,188.00000	6,055,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.71400	8.73100			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		6,295.00000	6,156,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,842.00000	5,703,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,751.00000	6,612,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,365.90000	13,437.36000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		3.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		629.00000	1,341,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		3.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		630.00000	1,341,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		3.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		629.00000	1,341,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,541.18000	13,618.83000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		656.00000	307,000	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		468.00000	895,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		656.00000	307,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		468.00000	895,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		656.00000	307,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		468.00000	895,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			338.49900	337.84500			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			343.10200	342.43800			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03450	1.03850	13.97		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		388.00000	348,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		3.00000	3,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		22.00000	12,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		137.00000	167,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		885.00000	845,000	20.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	0,000	20.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04870	1.05350	14.11		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		319.00000	292,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		284.00000	305,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		149.00000	151,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		614.00000	664,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		636.00000	598,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		101.00000	111,000	14.00	0.00	0	0.00
Total for Derivatives :									1,428,931,116.21	180,155	1,246,782.00	

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.86000	6.04000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.44000	7.47000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.47000	8.49500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.08319	211.02418			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.75633	225.95484			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.19500	7.22000			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			8.06000	8.10000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.18000	8.21500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84000	6.86500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.28000	8.31000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.31500	8.34000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.47500	8.51500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.46841	125.62854			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.22000	2.22000			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			2.68000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									1,428,931,116.21	180,155	1,246,782.00	