



Daily MTM Report

Daily summary for: 10/12/2010

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			6.85630	6.88490		12.03	876,125,439.20	127,784	131,394.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,065.00000	9,094,000	45.50	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,065.00000	7,094,000	45.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,065.00000	5,094,000	45.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,065.00000	3,094,000	41.94	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	0,000	26.01	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,065.00000	1,094,000	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		16.00000	5,000	13.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		81.00000	99,000	13.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		935.00000	906,000	11.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	11.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,935.00000	1,906,000	12.58	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	12.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,935.00000	2,906,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,665.00000	1,694,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,115.00000	9,144,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,115.00000	7,144,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,115.00000	5,144,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	42.14	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,115.00000	3,144,000	42.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		7.00000	2,000	13.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		122.00000	146,000	13.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		885.00000	856,000	11.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	11.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,885.00000	1,856,000	12.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	12.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,885.00000	2,856,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,165.00000	9,194,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,165.00000	7,194,000	45.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,165.00000	5,194,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,165.00000	3,194,000	42.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	27.28	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,165.00000	1,194,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		3.00000	1,000	14.57	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		168.00000	195,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		835.00000	806,000	11.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	11.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,835.00000	1,806,000	12.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	12.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,835.00000	2,806,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,215.00000	9,244,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,215.00000	7,244,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,215.00000	5,244,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	42.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,215.00000	3,244,000	42.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,215.00000	1,244,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1.00000	0,000	15.20	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		216.00000	244,000	15.20	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		785.00000	756,000	11.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	11.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,785.00000	1,756,000	12.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	12.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,785.00000	2,756,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	26.65	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,115.00000	1,144,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,265.00000	9,294,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,265.00000	7,294,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,265.00000	5,294,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	42.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,265.00000	3,294,000	42.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	28.56	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,265.00000	1,294,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1.00000	0,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		266.00000	294,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		735.00000	706,000	11.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	11.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,735.00000	1,706,000	12.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	12.27	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	4.15	Call		2,735.00000	2,706,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,315.00000	9,344,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,315.00000	7,344,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,315.00000	5,344,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	42.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,315.00000	3,344,000	42.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,315.00000	1,344,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		0.00000	0,000	16.48	0.00	0	65,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		315.00000	344,000	16.48	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		685.00000	656,000	11.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	11.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,685.00000	1,656,000	12.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	12.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,685.00000	2,656,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,365.00000	9,394,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,365.00000	7,394,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,365.00000	5,394,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	43.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,365.00000	3,394,000	43.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	29.83	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,365.00000	1,394,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		365.00000	394,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		635.00000	606,000	11.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	11.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,635.00000	1,606,000	12.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	12.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,635.00000	2,606,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,565.00000	9,594,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,565.00000	7,594,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,565.00000	5,594,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,565.00000	3,594,000	43.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,565.00000	1,594,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		565.00000	594,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		435.00000	406,000	11.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	11.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,435.00000	1,406,000	11.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	11.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,435.00000	2,406,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,515.00000	9,544,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,515.00000	7,544,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,515.00000	5,544,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,515.00000	3,544,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,515.00000	1,544,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		0.00000	0,000	19.02	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		515.00000	544,000	19.02	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		485.00000	456,000	11.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	11.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,485.00000	1,456,000	11.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	11.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,485.00000	2,456,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.28	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,715.00000	1,744,000	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,615.00000	9,644,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,615.00000	7,644,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,615.00000	5,644,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,615.00000	3,644,000	44.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,615.00000	1,644,000	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	20.29	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		615.00000	644,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		385.00000	356,000	11.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	11.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,385.00000	1,356,000	11.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	11.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,385.00000	2,356,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,415.00000	1,444,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,965.00000	8,994,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,965.00000	6,994,000	45.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,965.00000	4,994,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,965.00000	2,994,000	41.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	24.74	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		965.00000	994,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		60.00000	33,000	12.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		25.00000	27,000	12.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,035.00000	1,006,000	11.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	11.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,035.00000	2,006,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,035.00000	3,006,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,015.00000	9,044,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,015.00000	7,044,000	45.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,015.00000	5,044,000	45.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,015.00000	3,044,000	41.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	25.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,015.00000	1,044,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		31.00000	14,000	12.66	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		46.00000	58,000	12.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		985.00000	956,000	11.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	11.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,985.00000	1,956,000	12.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	12.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,985.00000	2,956,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,415.00000	9,444,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,415.00000	7,444,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,415.00000	5,444,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	43.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,415.00000	3,444,000	43.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		0.00000	0,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		415.00000	444,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		585.00000	556,000	11.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	11.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,585.00000	1,556,000	12.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	12.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,585.00000	2,556,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,465.00000	9,494,000	45.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,465.00000	7,494,000	45.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,465.00000	5,494,000	45.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,465.00000	3,494,000	43.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,465.00000	1,494,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		0.00000	0,000	18.38	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		465.00000	494,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		535.00000	506,000	11.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	11.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,535.00000	1,506,000	11.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	11.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,535.00000	2,506,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,165.00000	8,194,000	45.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,165.00000	6,194,000	45.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	45.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,165.00000	4,194,000	45.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,165.00000	2,194,000	38.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,835.00000	3,806,000	12.73	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	3.05	Put		0.00000	0,000	12.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,215.00000	2,244,000	38.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.48	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,615.00000	2,644,000	40.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,315.00000	2,344,000	38.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	40.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,665.00000	2,694,000	40.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	24.11	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		915.00000	944,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,015.00000	2,044,000	37.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.66	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		715.00000	744,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	21.56	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,915.00000	1,944,000	36.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	36.82	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	22.83	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		815.00000	844,000	22.83	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,115.00000	2,144,000	38.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	38.07	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		665.00000	694,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		0.00000	0,000	20.93	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.94520	6.97440		14.44	553,560,220.80	79,704	233,894.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		26.00000	26,000	19.61	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		1,052.00000	1,081,000	19.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		23.00000	24,000	19.86	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,099.00000	1,129,000	19.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		28.00000	28,000	19.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,004.00000	1,033,000	19.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,537.00000	1,567,000	22.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		11.00000	12,000	22.07	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,526.00000	3,555,000	26.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.34	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		429.00000	452,000	16.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		103.00000	97,000	16.16	0.00	0	29,607.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,439.00000	1,469,000	21.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		13.00000	14,000	21.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		594.00000	620,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		68.00000	65,000	17.15	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		637.00000	664,000	17.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		61.00000	59,000	17.40	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		682.00000	709,000	17.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		56.00000	54,000	17.64	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		391.00000	413,000	15.92	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		115.00000	108,000	15.92	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		284.00000	302,000	15.18	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		158.00000	147,000	15.18	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		510.00000	534,000	16.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		84.00000	79,000	16.66	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		318.00000	338,000	15.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		142.00000	133,000	15.43	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		469.00000	493,000	16.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		93.00000	88,000	16.41	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		128.00000	120,000	15.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		354.00000	375,000	15.67	0.00	0	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.03350	7.06350		14.88	37,446,354.00	5,324	25,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		178.00000	169,000	16.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		565.00000	586,000	16.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		167.00000	159,000	16.62	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		604.00000	626,000	16.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		190.00000	181,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		527.00000	548,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		507.00000	486,000	14.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		144.00000	153,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12720	7.15760		14.78	17,818,000.00	2,500	9,430.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		154.00000	150,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,046.00000	1,073,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		148.00000	144,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,090.00000	1,117,000	18.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		162.00000	157,000	17.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,004.00000	1,030,000	17.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.21850	7.25040		15.27	115,496.00	16	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		412.00000	399,000	15.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		512.00000	531,000	15.71	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		395.00000	382,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		545.00000	564,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		430.00000	416,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		480.00000	498,000	15.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.18030	9.20800		19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,585.00000	1,578,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,577.00000	1,598,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,569.00000	1,562,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,611.00000	1,632,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,603.00000	1,595,000	19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,545.00000	1,565,000	19.45	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				6.85630	6.88490		12.03	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			748.00000	184,000	13.93	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			12,258.00000	14,554,000	13.93	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			338.00000	58,000	14.57	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			16,848.00000	19,428,000	14.57	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			1,576.00000	542,000	13.30	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			8,086.00000	9,912,000	13.30	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				6.94520	6.97440		14.44	486,164.00	70	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			19,435.00000	18,103,000	14.69	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			21,995.00000	23,583,000	14.69	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			17,516.00000	16,322,000	14.93	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			25,076.00000	26,802,000	14.93	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			21,545.00000	20,069,000	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		19,105.00000	20,549,000	14.44	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			10.82290	10.87670		10.24	25,184,888.30	2,327	11,624.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	22.48	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		1,023.00000	1,077,000	22.48	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		973.00000	1,027,000	21.93	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	21.93	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			10.95590	11.01100		13.28	24,837,025.30	2,267	33,547.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		89.00000	80,000	15.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		878.00000	924,000	15.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		83.00000	74,000	15.41	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		922.00000	968,000	15.41	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		97.00000	86,000	15.17	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		836.00000	880,000	15.17	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		593.00000	632,000	14.46	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		154.00000	138,000	14.46	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,568.00000	1,619,000	17.06	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		29.00000	25,000	17.06	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		1,055.00000	1,102,000	15.76	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		66.00000	58,000	15.76	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.08550	11.14180		13.88	665,130.00	60	1,889.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		223.00000	210,000	15.44	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		931.00000	975,000	15.44	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		213.00000	200,000	15.55	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		971.00000	1,015,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		234.00000	220,000	15.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		892.00000	935,000	15.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.22060	11.27840		14.01	0.00	0	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		473.00000	450,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		695.00000	729,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		456.00000	434,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		728.00000	763,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		491.00000	467,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		663.00000	696,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.35160	11.41210		14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		570.00000	551,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		808.00000	849,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		553.00000	535,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		841.00000	883,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		587.00000	568,000	14.79	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		775.00000	816,000	14.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08170	0.08210		16.53	0.00	0	948.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		2.00000	1,000	23.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		392.00000	431,000	23.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	0,000	36.02	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,390.00000	1,430,000	36.02	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		610.00000	570,000	18.35	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	0,000	18.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08280	0.08330		21.49	0.00	0	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		196.00000	179,000	20.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		566.00000	599,000	20.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		53.00000	48,000	23.73	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,423.00000	1,468,000	23.73	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		702.00000	660,000	17.31	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		72.00000	80,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.05510	9.11210		9.58	37,171,185.50	4,105	3,624.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		11,088.00000	11,145,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		9,088.00000	9,145,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		7,088.00000	7,145,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		5,088.00000	5,145,000	40.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		3,088.00000	3,145,000	38.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	35.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		2,088.00000	2,145,000	35.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		1,088.00000	1,145,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		14.00000	3,000	11.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		102.00000	148,000	11.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		912.00000	855,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,938.00000	2,995,000	37.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		11,138.00000	11,195,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		9,138.00000	9,195,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,138.00000	7,195,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,138.00000	5,195,000	40.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,138.00000	3,195,000	38.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,138.00000	2,195,000	35.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,138.00000	1,195,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		7.00000	1,000	12.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		145.00000	196,000	12.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		862.00000	805,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,838.00000	11,895,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,838.00000	9,895,000	40.54	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	40.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,838.00000	7,895,000	40.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,838.00000	5,895,000	40.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	40.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,838.00000	3,895,000	40.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,838.00000	2,895,000	37.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,838.00000	1,895,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	21.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		838.00000	895,000	21.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		166.00000	109,000	10.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	10.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,738.00000	11,795,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,738.00000	9,795,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	40.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,738.00000	7,795,000	40.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,738.00000	5,795,000	40.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,738.00000	3,795,000	40.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.39	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		2,738.00000	2,795,000	37.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,738.00000	1,795,000	32.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	19.83	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		738.00000	795,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		263.00000	205,000	10.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	10.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,888.00000	10,945,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,888.00000	8,945,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,888.00000	6,945,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,888.00000	4,945,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,888.00000	2,945,000	37.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,888.00000	1,945,000	34.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		888.00000	945,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		121.00000	67,000	9.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		9.00000	12,000	9.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,112.00000	1,055,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,988.00000	11,045,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,988.00000	9,045,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,988.00000	7,045,000	40.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,988.00000	5,045,000	40.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,988.00000	3,045,000	38.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,988.00000	2,045,000	35.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	23.03	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		988.00000	1,045,000	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		47.00000	16,000	10.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		35.00000	61,000	10.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,012.00000	955,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,288.00000	11,345,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,288.00000	9,345,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,288.00000	7,345,000	40.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.62	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		5,288.00000	5,345,000	40.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,288.00000	3,345,000	38.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	36.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,288.00000	2,345,000	36.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,288.00000	1,345,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1.00000	0,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		289.00000	345,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		712.00000	655,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,438.00000	11,495,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,438.00000	9,495,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,438.00000	7,495,000	40.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,438.00000	5,495,000	40.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	39.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,438.00000	3,495,000	39.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,438.00000	2,495,000	36.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,438.00000	1,495,000	28.80	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		0.00000	0,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		438.00000	495,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		562.00000	505,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,738.00000	10,795,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,738.00000	8,795,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,738.00000	6,795,000	40.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,738.00000	4,795,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,262.00000	1,205,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,788.00000	10,845,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,788.00000	8,845,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,788.00000	6,845,000	40.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,788.00000	4,845,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,788.00000	2,845,000	37.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,788.00000	1,845,000	33.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		788.00000	845,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		214.00000	156,000	10.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2.00000	1,000	10.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,212.00000	1,155,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,838.00000	10,895,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,838.00000	8,895,000	40.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,838.00000	6,895,000	40.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,838.00000	4,895,000	40.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,162.00000	1,105,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,188.00000	1,245,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.60	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		488.00000	545,000	16.63	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		4.00000	0,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		192.00000	245,000	12.78	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.16840	9.22610		11.92	37,792,144.80	4,122	18,866.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		68.00000	58,000	13.60	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	14/03/2011	Foreign Exchange Future	9.80	Put		642.00000	690,000	13.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		61.00000	52,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		685.00000	734,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		76.00000	65,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		600.00000	647,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		403.00000	444,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		129.00000	112,000	12.82	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,193.00000	1,248,000	15.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		19.00000	16,000	15.15	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,289.00000	1,345,000	15.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		15.00000	13,000	15.41	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		910.00000	962,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		36.00000	30,000	14.37	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		105.00000	90,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		479.00000	522,000	13.08	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.27830	9.33710		12.56	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		193.00000	177,000	14.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		656.00000	699,000	14.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		182.00000	167,000	14.27	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		695.00000	739,000	14.27	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		205.00000	188,000	13.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		618.00000	660,000	13.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.39410	9.45330		12.91	0.00	0	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		361.00000	335,000	13.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		558.00000	591,000	13.49	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		344.00000	319,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		591.00000	625,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		377.00000	350,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		524.00000	556,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.50810	9.56950		13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		438.00000	412,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		669.00000	704,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		423.00000	397,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		704.00000	739,000	14.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		455.00000	428,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		636.00000	670,000	13.90	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.76800	370.82300			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.44600	341.77500			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			348.46900	346.77200			0.00	0	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.75940	6.79050		8.53	28,889,675.60	4,274	6,145.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		14.00000	0,000	10.07	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		124.00000	141,000	10.07	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		166.00000	191,000	10.58	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		6.00000	0,000	10.58	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77120	6.80330		10.28	36,253,004.80	5,354	8,078.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		209.00000	184,000	10.65	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		106.00000	113,000	10.65	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		175.00000	152,000	10.28	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		122.00000	131,000	10.28	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.65	Call		244.00000	218,000	11.01	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.65	Put		91.00000	97,000	11.01	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future			6.77710	6.80990		10.53	67,771.00	10	915.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.65	Call		307.00000	281,000	11.10	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.65	Put		147.00000	154,000	11.10	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.70	Call		273.00000	248,000	10.81	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.70	Put		163.00000	171,000	10.81	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.60	Call		343.00000	316,000	11.38	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.60	Put		133.00000	139,000	11.38	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future			6.78020	6.81380		10.86	0.00	0	5,790.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.65	Call		361.00000	341,000	11.48	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.65	Put		197.00000	211,000	11.48	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.70	Call		328.00000	309,000	11.27	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.70	Put		214.00000	229,000	11.27	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.60	Call		395.00000	374,000	11.69	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.60	Put		181.00000	194,000	11.69	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future			7.48190	7.50600		12.89	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.30	Call		940.00000	931,000	12.72	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.30	Put		734.00000	749,000	12.72	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.35	Call		918.00000	910,000	12.76	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.35	Put		762.00000	778,000	12.76	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.25	Call		963.00000	953,000	12.68	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.25	Put		707.00000	721,000	12.68	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			6.79270	6.82480		7.41	2,377,445.00	350	10.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	16.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		875.00000	907,000	16.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	17.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		925.00000	957,000	17.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	16.27	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		825.00000	857,000	16.27	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.86710	6.90000		9.90	21,233,073.20	3,092	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		87.00000	77,000	10.70	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		237.00000	260,000	10.70	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		74.00000	65,000	10.91	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		274.00000	298,000	10.91	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		102.00000	90,000	10.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		202.00000	223,000	10.50	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			6.97100	6.98990		12.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		18.00000	8,000	13.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		78.00000	87,000	13.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		9.00000	3,000	14.13	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		119.00000	132,000	14.13	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		35.00000	20,000	12.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		45.00000	49,000	12.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.06900	7.08830		14.49	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		150.00000	141,000	15.15	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		312.00000	322,000	15.15	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		134.00000	126,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		346.00000	357,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		167.00000	157,000	14.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		279.00000	288,000	14.98	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.78900	152.39100			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.86700	154.46300			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.31500	342.70300			0.00	0	210.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	13,150,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		2,970.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	13,050,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		3,070.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		0.00000	13,250,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		2,870.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			349.35000	347.71400			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		0.00000	3,500,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		12,860.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		0.00000	3,400,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		12,960.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		0.00000	3,600,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		12,760.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV On	03/02/2011	Index Future			148.36700	148.34900			0.00	0	4.00
IGOV On	05/05/2011	Index Future			150.53700	150.51800			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			152.70800	152.68900			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.86000	401.80200			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			5.55000	5.55200			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.54000	5.53700			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.52000	5.50900			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.51000	5.50800			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			5.52000	5.51300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.52000	5.52600			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.74000	5.75800			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.98000	6.01400			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.25000	6.29300			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.56000	6.58100			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.85000	6.85000			0.00	0	40,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			338.39300	336.40300			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			343.34100	341.32200			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.42900	7.50900		4.25	0.00	0	7,886.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,959.00000	2,237,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		267.00000	195,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,131.00000	2,418,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		225.00000	162,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,793.00000	2,061,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		316.00000	234,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.54100	7.62600		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,673.00000	1,873,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,163.00000	1,012,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,792.00000	2,000,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,078.00000	935,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,558.00000	1,749,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,254.00000	1,094,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,447.00000	1,630,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,348.00000	1,180,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.67100	7.76300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,202.00000	1,351,000	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		2,227.00000	2,018,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,287.00000	1,443,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,116.00000	1,915,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,121.00000	1,263,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,342.00000	2,126,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.43400	8.51600		11.50	119,282,990.00	1,000	24,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,158.00000	5,805,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		607.00000	456,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,530.00000	6,193,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		523.00000	389,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,796.00000	5,423,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		703.00000	532,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,928.00000	7,187,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		155.00000	212,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.51100	8.59600		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,326.00000	4,799,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,876.00000	2,537,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,598.00000	5,087,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,683.00000	2,360,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,061.00000	4,517,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,079.00000	2,723,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,163.00000	6,566,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,291.00000	1,506,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.59400	8.68200		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		2,747.00000	3,059,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,879.00000	6,366,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,933.00000	3,259,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,576.00000	6,077,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,568.00000	2,866,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,192.00000	6,665,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.17500	7.25400		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,557.00000	2,813,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		42.00000	28,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,714.00000	2,972,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		34.00000	21,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,401.00000	2,654,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		53.00000	35,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.27900	7.36500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,760.00000	1,952,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		534.00000	449,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,872.00000	2,069,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		488.00000	408,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,651.00000	1,837,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		583.00000	492,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.40500	7.49900		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		889.00000	1,007,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,637.00000	1,474,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		955.00000	1,078,000	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		1,553.00000	1,394,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		826.00000	939,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,726.00000	1,557,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.42000	0.41900			0.00	0	3,519.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,376.00000	59,347,000		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	60,194,000		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	58,491,000		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	0.34200			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,273.00000	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		43,301.00000	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		41,235.00000	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			8.04900	8.12700		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,244.00000	2,547,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		382.00000	290,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,436.00000	2,749,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		328.00000	246,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,059.00000	2,350,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		444.00000	340,000	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		1,395.00000	1,163,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		751.00000	914,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.15700	8.23900		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,793.00000	2,000,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,739.00000	1,546,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,922.00000	2,138,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,625.00000	1,441,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,669.00000	1,867,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,859.00000	1,657,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.27700	8.36500		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,420.00000	1,581,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,149.00000	2,897,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,517.00000	1,685,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,007.00000	2,762,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,327.00000	1,482,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,296.00000	3,038,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.16100	8.23900		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,069.00000	2,378,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		606.00000	473,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,266.00000	2,588,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		526.00000	405,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,881.00000	2,175,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		696.00000	548,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.26200	8.34400		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		2,494.00000	2,755,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,643.00000	1,452,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,654.00000	2,924,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,532.00000	1,350,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,339.00000	2,591,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,759.00000	1,560,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.37400	8.45900		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,473.00000	1,637,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,952.00000	3,663,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,576.00000	1,747,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,781.00000	3,499,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,375.00000	1,531,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,129.00000	3,832,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.81800	6.89300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,879.00000	3,075,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		5.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,005.00000	3,202,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		4.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,752.00000	2,948,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		6.00000	4,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.91800	7.00100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,537.00000	1,685,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		335.00000	281,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,626.00000	1,778,000	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		304.00000	254,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,450.00000	1,595,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		367.00000	311,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.04700	7.13900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		754.00000	847,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,061.00000	951,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		805.00000	902,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,002.00000	895,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		703.00000	792,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,121.00000	1,007,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.24800	8.33600		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,842.00000	3,255,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		422.00000	311,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,070.00000	3,495,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		364.00000	264,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,622.00000	3,021,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		490.00000	364,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.34300	8.43500		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,355.00000	2,646,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,980.00000	1,736,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,514.00000	2,816,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,851.00000	1,619,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,202.00000	2,482,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,115.00000	1,861,000	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			8.44800	8.54400		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,942.00000	2,171,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,617.00000	3,303,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,065.00000	2,303,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,452.00000	3,147,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,823.00000	2,043,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,786.00000	3,464,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.27400	8.36700		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,856.00000	3,307,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		498.00000	364,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,089.00000	3,555,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		429.00000	310,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,629.00000	3,064,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		574.00000	424,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.35900	8.45600		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,398.00000	2,720,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,129.00000	1,854,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,563.00000	2,897,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,990.00000	1,727,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,239.00000	2,548,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,276.00000	1,988,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.45200	8.55200		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,027.00000	2,279,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,858.00000	3,509,000	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		2,157.00000	2,420,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,681.00000	3,343,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,901.00000	2,143,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,039.00000	3,681,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.42900	8.51100		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,468.00000	5,025,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		551.00000	417,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,776.00000	5,347,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		476.00000	357,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,165.00000	4,706,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		633.00000	484,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.48700	8.57100		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,832.00000	3,176,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,422.00000	3,067,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,035.00000	3,394,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,209.00000	2,869,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,636.00000	2,965,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,646.00000	3,276,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.54800	8.63400		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,444.00000	3,786,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,549.00000	4,185,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,642.00000	3,995,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,332.00000	3,978,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,252.00000	3,581,000	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		4,776.00000	4,399,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,390.00000	12,001,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		804.00000	708,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.81100	1.81000			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,893.00000	3,887,000		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		4,168.00000	4,163,000		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		3,616.00000	3,611,000		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			2.47100	2.47000			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,002.00000	4,992,000		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		5,459.00000	5,449,000		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		4,542.00000	4,532,000		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			8.49400	8.57700			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		5,067.00000	4,365,000		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		4,610.00000	3,908,000		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		5,527.00000	4,825,000	0.00	0	0.00	
R213	On	05/05/2011	Bond Future			8.55800	8.64300		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		5,597.00000	4,887,000	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		5,142.00000	4,433,000	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		6,055.00000	5,346,000	0.00	0	0.00	
R213	On	04/08/2011	Bond Future			8.62700	8.71400		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		6,156.00000	5,440,000	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		5,703.00000	4,988,000	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		6,612.00000	5,896,000	0.00	0	0.00	
RAIN	On	13/12/2010	Foreign Exchange Future			13,296.54000	13,365.90000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		1,341.00000	2,035,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		1,341.00000	2,035,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		1,341.00000	2,035,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,468.79000	13,541.18000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		307.00000	125,000	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		895.00000	1,437,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		307.00000	125,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		895.00000	1,437,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		307.00000	125,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		895.00000	1,437,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			340.08100	338.49900			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.70600	343.10200			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03010	1.03450	16.18		0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		348.00000	303,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		3.00000	2,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		12.00000	7,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		167.00000	206,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		845.00000	801,000	18.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	0,000	18.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04420	1.04870	14.21		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		292.00000	269,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		305.00000	327,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		151.00000	137,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		664.00000	695,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		598.00000	563,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		111.00000	121,000	14.00	0.00	0	0.00
Total for Derivatives :										1,819,306,007.50	242,359	1,273,465.00

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			5.86500	5.86000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.36500	7.44000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.39000	8.47000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.09694	211.08319			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.77939	225.75633			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.12000	7.19500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.98500	8.06000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.10500	8.18000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.77000	6.84000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.19500	8.28000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.22500	8.31500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.39500	8.47500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.82703	125.46841			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	2.68000			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:									1,819,306,007.50	242,359	1,273,465.00	