



Daily MTM Report

Daily summary for: 11/11/2010

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			6.94900	6.94910		14.23	10,701,460.00	1,540	266,090.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,001.00000	9,001,000	43.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,001.00000	7,001,000	41.22	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,001.00000	5,001,000	36.20	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,001.00000	3,001,000	29.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		2.00000	2,000	19.87	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,003.00000	1,003,000	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		118.00000	116,000	14.23	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		119.00000	117,000	14.23	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,000.00000	999,000	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	0,000	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,999.00000	1,999,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,999.00000	2,999,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,601.00000	1,601,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,051.00000	9,051,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,051.00000	7,051,000	41.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,051.00000	5,051,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.71	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,051.00000	3,051,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		97.00000	96,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		148.00000	147,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		950.00000	950,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,949.00000	1,949,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,949.00000	2,949,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,101.00000	9,101,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,101.00000	7,101,000	41.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,101.00000	5,101,000	36.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,101.00000	3,101,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.43	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,102.00000	1,102,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		80.00000	78,000	14.79	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		181.00000	179,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		900.00000	900,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,899.00000	1,899,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,899.00000	2,899,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,151.00000	9,151,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,151.00000	7,151,000	41.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,151.00000	5,151,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,151.00000	3,151,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,152.00000	1,152,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		65.00000	64,000	15.07	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	7.10	Put		216.00000	215,000	15.07	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		850.00000	850,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,849.00000	1,849,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,849.00000	2,849,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.15	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,052.00000	1,052,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,201.00000	9,201,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,201.00000	7,201,000	41.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,201.00000	5,201,000	36.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,201.00000	3,201,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.00	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,202.00000	1,202,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		53.00000	52,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		254.00000	253,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		801.00000	801,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,799.00000	1,799,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,799.00000	2,799,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,251.00000	9,251,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,251.00000	7,251,000	41.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,251.00000	5,251,000	36.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,251.00000	3,251,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,252.00000	1,252,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		43.00000	42,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		294.00000	293,000	15.64	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		752.00000	751,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,749.00000	1,749,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,749.00000	2,749,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,301.00000	9,301,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,301.00000	7,301,000	41.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,301.00000	5,301,000	37.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,301.00000	3,301,000	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	21.56	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,302.00000	1,302,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		35.00000	34,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		336.00000	335,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		702.00000	702,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,699.00000	1,699,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,699.00000	2,699,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,501.00000	9,501,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,501.00000	7,501,000	42.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,501.00000	5,501,000	37.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,501.00000	3,501,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,501.00000	1,501,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		15.00000	14,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		516.00000	515,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		510.00000	509,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	10,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,499.00000	1,499,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,499.00000	2,499,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,451.00000	9,451,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,451.00000	7,451,000	42.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,451.00000	5,451,000	37.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,451.00000	3,451,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,451.00000	1,451,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		18.00000	17,000	16.77	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		469.00000	468,000	16.77	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		557.00000	557,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	8,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,549.00000	1,549,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,549.00000	2,549,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	23.53	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		1,651.00000	1,651,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,551.00000	9,551,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,551.00000	7,551,000	42.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,551.00000	5,551,000	37.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,551.00000	3,551,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,551.00000	1,551,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		12.00000	11,000	17.33	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		563.00000	562,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		463.00000	463,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	14,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,449.00000	1,449,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,449.00000	2,449,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,351.00000	1,351,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,901.00000	8,901,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,901.00000	6,901,000	40.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,901.00000	4,901,000	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,901.00000	2,901,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3.00000	2,000	19.30	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		904.00000	903,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		178.00000	176,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		79.00000	77,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,099.00000	1,099,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,099.00000	2,099,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,099.00000	3,099,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,951.00000	8,951,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,951.00000	6,951,000	41.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,951.00000	4,951,000	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,951.00000	2,951,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	19.59	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		953.00000	953,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		146.00000	145,000	14.51	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		97.00000	96,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,049.00000	1,049,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,049.00000	2,049,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,049.00000	3,049,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,351.00000	9,351,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,351.00000	7,351,000	42.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,351.00000	5,351,000	37.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,351.00000	3,351,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		28.00000	27,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		379.00000	378,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		654.00000	653,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,649.00000	1,649,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,649.00000	2,649,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,401.00000	9,401,000	43.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,401.00000	7,401,000	42.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,401.00000	5,401,000	37.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,401.00000	3,401,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,401.00000	1,401,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		23.00000	22,000	16.48	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		424.00000	423,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		605.00000	605,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,599.00000	1,599,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,599.00000	2,599,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,101.00000	8,101,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,101.00000	6,101,000	39.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,101.00000	4,101,000	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,101.00000	2,101,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,899.00000	3,899,000	36.11	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	36.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,151.00000	2,151,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	26.11	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,551.00000	2,551,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,251.00000	2,251,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,601.00000	2,601,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		3.00000	3,000	19.02	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		854.00000	854,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,951.00000	1,951,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	25.23	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		659.00000	658,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		8.00000	7,000	17.89	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,851.00000	1,851,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	24.66	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		5.00000	5,000	18.46	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		756.00000	756,000	18.46	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,051.00000	2,051,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	25.71	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		610.00000	610,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		9.00000	9,000	17.61	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04220	7.04240		14.73	11,056,254.00	1,570	72,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		49.00000	49,000	18.81	0.00	0	33,350.00

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		1,007.00000	1,007,000	18.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		45.00000	46,000	19.03	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,053.00000	1,054,000	19.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		52.00000	53,000	18.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		960.00000	961,000	18.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,482.00000	1,483,000	20.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		24.00000	25,000	20.96	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,459.00000	3,459,000	24.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.70	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		411.00000	411,000	15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		153.00000	153,000	15.81	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,386.00000	1,386,000	20.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		28.00000	28,000	20.53	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		567.00000	567,000	16.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		109.00000	109,000	16.66	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		608.00000	608,000	16.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		100.00000	100,000	16.88	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		650.00000	650,000	17.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		92.00000	92,000	17.09	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		375.00000	375,000	15.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		167.00000	167,000	15.59	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		275.00000	275,000	14.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		217.00000	217,000	14.95	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		487.00000	487,000	16.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		129.00000	129,000	16.23	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	13/06/2011	Foreign Exchange Future			7.13330	7.13430		14.98	0.00	0	15,119.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		221.00000	221,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		537.00000	538,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		208.00000	208,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		574.00000	575,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		235.00000	234,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		501.00000	501,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		579.00000	579,000	14.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		145.00000	146,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.23190	7.23340		15.16	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		191.00000	190,000	17.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,008.00000	1,008,000	17.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		183.00000	182,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,050.00000	1,050,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		199.00000	199,000	17.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		966.00000	967,000	17.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24470	9.24160		19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,649.00000	1,651,000	19.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,607.00000	1,606,000	19.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,632.00000	1,634,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,640.00000	1,639,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,667.00000	1,669,000	19.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,575.00000	1,574,000	19.74	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.20080	11.15200		13.28	7,470,933.60	667	23,409.00

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	11.90	Call		23.00000	25,000	15.75	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		771.00000	724,000	15.75	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		724.00000	677,000	15.57	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		26.00000	28,000	15.57	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.34110	11.29190		13.94	0.00	0	22,654.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		200.00000	211,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		708.00000	670,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		188.00000	198,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		746.00000	707,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		213.00000	224,000	14.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		671.00000	633,000	14.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		463.00000	430,000	14.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		305.00000	321,000	14.15	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,339.00000	1,294,000	16.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		81.00000	85,000	16.46	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		865.00000	824,000	15.30	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		157.00000	165,000	15.30	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.47630	11.42850		14.14	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		350.00000	363,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		772.00000	737,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		335.00000	348,000	14.94	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		807.00000	772,000	14.94	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		365.00000	378,000	14.76	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		737.00000	702,000	14.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08440		17.58	0.00	0	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		134.00000	128,000	20.06	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		294.00000	298,000	20.06	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		11.00000	10,000	24.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,171.00000	1,180,000	24.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		846.00000	836,000	19.12	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		6.00000	6,000	19.12	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08570		20.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		341.00000	329,000	20.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		471.00000	479,000	20.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		118.00000	113,000	23.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,248.00000	1,263,000	23.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		934.00000	916,000	17.63	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		64.00000	66,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.50360	9.51490		11.69	712,770.00	75	11,468.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,685.00000	10,696,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,685.00000	8,696,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,685.00000	6,696,000	31.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,685.00000	4,696,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	22.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,685.00000	2,696,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,685.00000	1,696,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		11.00000	10,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		696.00000	706,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		354.00000	343,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		39.00000	39,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,315.00000	1,304,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,535.00000	2,546,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,735.00000	10,746,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,735.00000	8,746,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,735.00000	6,746,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,735.00000	4,746,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,735.00000	2,746,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,735.00000	1,746,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		9.00000	8,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		744.00000	754,000	15.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		313.00000	303,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	49,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,265.00000	1,254,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,435.00000	11,446,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,435.00000	9,446,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,435.00000	7,446,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,435.00000	5,446,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,435.00000	3,446,000	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,435.00000	2,446,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,436.00000	1,447,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		28.00000	25,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		463.00000	471,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		577.00000	566,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		12.00000	12,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,335.00000	11,346,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.48	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	18.85	Put		9,335.00000	9,346,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,335.00000	7,346,000	33.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,335.00000	5,346,000	28.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,335.00000	3,346,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,335.00000	2,346,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,336.00000	1,347,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		41.00000	37,000	13.26	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		376.00000	383,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		672.00000	661,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	7,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,485.00000	10,496,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,485.00000	8,496,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,485.00000	6,496,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,485.00000	4,496,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,485.00000	2,496,000	22.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,486.00000	1,497,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		24.00000	21,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		509.00000	517,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		531.00000	519,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		16.00000	15,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,515.00000	1,504,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,585.00000	10,596,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,585.00000	8,596,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,585.00000	6,596,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,585.00000	4,596,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,585.00000	2,596,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1.00000	0,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,586.00000	1,596,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		16.00000	14,000	14.38	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		601.00000	610,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		440.00000	429,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		25.00000	25,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,415.00000	1,404,000	16.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,885.00000	10,896,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,885.00000	8,896,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,885.00000	6,896,000	32.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,885.00000	4,896,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,885.00000	2,896,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,885.00000	1,896,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		5.00000	5,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		890.00000	901,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		203.00000	193,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		88.00000	89,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,116.00000	1,104,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,035.00000	11,046,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,035.00000	9,046,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,035.00000	7,046,000	32.52	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	14.55	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,035.00000	5,046,000	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,035.00000	3,046,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,035.00000	2,046,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		3.00000	3,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,038.00000	1,049,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		120.00000	112,000	11.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		155.00000	158,000	11.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		966.00000	955,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,335.00000	10,346,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,335.00000	8,346,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,335.00000	6,346,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,335.00000	4,346,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,665.00000	1,654,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,385.00000	10,396,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.48	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	17.90	Put		8,385.00000	8,396,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,385.00000	6,396,000	31.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,385.00000	4,396,000	26.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,385.00000	2,396,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,386.00000	1,397,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		34.00000	31,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		419.00000	427,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		625.00000	613,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		10.00000	9,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,615.00000	1,604,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,435.00000	10,446,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,435.00000	8,446,000	34.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,435.00000	6,446,000	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,435.00000	4,446,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,565.00000	1,554,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.40	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	10.30	Put		793.00000	803,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		8.00000	7,000	15.27	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		101.00000	94,000	12.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		186.00000	190,000	12.14	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		274.00000	264,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		59.00000	60,000	12.52	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.61900	9.62970		12.62	1,933,419.00	201	11,507.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		221.00000	215,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		391.00000	396,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		205.00000	200,000	13.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		425.00000	431,000	13.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		238.00000	232,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		358.00000	363,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		221.00000	224,000	12.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		351.00000	343,000	12.64	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		862.00000	870,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		92.00000	89,000	15.04	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		950.00000	958,000	15.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		80.00000	77,000	15.34	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		612.00000	618,000	14.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		142.00000	137,000	14.13	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.72980	9.74140		12.91	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		365.00000	359,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		424.00000	429,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		346.00000	340,000	13.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		455.00000	460,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		384.00000	378,000	13.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		393.00000	398,000	13.04	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			380.62600	380.28100			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			350.16600	349.96900			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			355.35700	355.15500			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.91720	6.93410		10.36	0.00	0	14,802.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		104.00000	93,000	10.36	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		70.00000	76,000	10.36	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		97.00000	105,000	10.67	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		81.00000	72,000	10.67	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.92300	6.93810		10.55	0.00	0	831.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		331.00000	320,000	11.88	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		93.00000	97,000	11.88	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		293.00000	282,000	11.55	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		105.00000	109,000	11.55	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		370.00000	358,000	12.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		82.00000	85,000	12.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93040	6.94480		10.78	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		428.00000	417,000	12.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		133.00000	137,000	12.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		391.00000	381,000	11.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		146.00000	151,000	11.95	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	13/06/2011	Foreign Exchange Future	6.60	Call		466.00000	455,000	12.42	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		121.00000	125,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.93560	6.95140		10.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		475.00000	464,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		174.00000	178,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		440.00000	429,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		189.00000	193,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		512.00000	500,000	12.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		161.00000	164,000	12.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.39380	7.41980		12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		903.00000	885,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		783.00000	791,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		882.00000	865,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		812.00000	821,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		924.00000	907,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		754.00000	763,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.91850	6.92810		9.15	0.00	0	654.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	1,000	14.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		773.00000	783,000	14.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	14.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		822.00000	832,000	14.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	13.99	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		723.00000	733,000	13.99	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.99410	7.00370		11.07	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	14/03/2011	Foreign Exchange Future	7.05	Call		160.00000	156,000	11.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		206.00000	212,000	11.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		141.00000	138,000	11.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		237.00000	244,000	11.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		181.00000	176,000	11.07	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		177.00000	182,000	11.07	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.13750	7.15920		12.17	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		172.00000	157,000	12.80	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		63.00000	70,000	12.80	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		139.00000	125,000	12.49	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		80.00000	88,000	12.49	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		209.00000	192,000	13.12	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		50.00000	55,000	13.12	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.23980	7.26150		14.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		245.00000	234,000	14.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		234.00000	244,000	14.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		225.00000	214,000	14.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		264.00000	274,000	14.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		272.00000	259,000	14.30	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		211.00000	219,000	14.30	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.42000	154.34300			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.68000	156.60200			0.00	0	0.00
GOVI On	03/02/2011	GOVI			350.94100	350.73600			0.00	0	203.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.00	Call		77,360.00000	79,410,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		77,260.00000	79,310,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		77,460.00000	79,510,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			356.14300	355.93300		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		69,330.00000	71,430,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		69,230.00000	71,330,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		69,430.00000	71,530,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.39800	148.33300		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.59700	150.53100		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.82100	152.75400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.98500	401.78500		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	17/11/2010	Jibar Tradeable Future			5.83000	5.83800				0.00	0	2,500.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			5.72000	5.74000				0.00	0	2,500.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.66700	5.70000				0.00	0	2,500.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.60400	5.63000				0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.57300	5.60000				0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.57700	5.59000				0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.58000	5.60000				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.66600	5.68600				0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.82200	5.83900				0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.03300	6.05100				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.27700	6.30000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.43400	6.47000				0.00	0	40,000.00
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			345.61100	345.45700			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			350.73400	350.57600			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.05100	7.07300		4.00	0.00	0	6,186.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.90	Call		3,705.00000	3,794,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		91.00000	82,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,904.00000	3,994,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		76.00000	68,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,508.00000	3,595,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		109.00000	98,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.12900	7.15200		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,917.00000	2,990,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		434.00000	410,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,079.00000	3,154,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		391.00000	369,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,759.00000	2,830,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		481.00000	455,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,604.00000	2,673,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		531.00000	504,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.21500	7.24100		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,199.00000	2,259,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,179.00000	1,136,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,320.00000	2,382,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,105.00000	1,064,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,082.00000	2,140,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,258.00000	1,213,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.10800	8.11400		11.00	0.00	0	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,843.00000	8,892,000	11.57	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	03/02/2011	Bond Future	9.00	Put		303.00000	291,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,257.00000	9,307,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		262.00000	251,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,432.00000	8,480,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		350.00000	337,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,888.00000	4,832,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,104.00000	1,109,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17200	8.17800		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,034.00000	7,070,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,510.00000	1,486,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,378.00000	7,415,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,389.00000	1,366,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,695.00000	6,730,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,639.00000	1,614,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,566.00000	4,522,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,768.00000	2,784,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.24000	8.24600		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,553.00000	4,575,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,514.00000	4,477,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,804.00000	4,827,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,276.00000	4,240,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,310.00000	4,331,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,763.00000	4,725,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.85400	6.86500		3.50	0.00	0	639.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		3,870.00000	3,907,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		14.00000	13,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,032.00000	4,070,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		10.00000	10,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,707.00000	3,744,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		17.00000	16,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.92500	6.93800		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,804.00000	2,839,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		196.00000	189,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,941.00000	2,976,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		175.00000	168,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,670.00000	2,704,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		221.00000	212,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.00900	7.02200		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,553.00000	1,574,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		862.00000	843,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,659.00000	1,681,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		817.00000	799,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,463.00000	1,484,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		923.00000	904,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.42600	0.42600			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,171.00000	59,171,000		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		60,018.00000	60,018,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		58,316.00000	58,316,000		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			0.34800	0.34700			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,126.00000	42,097,000		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		43,154.00000	43,125,000		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		41,088.00000	41,058,000		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			7.61300	7.63000		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,544.00000	4,622,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		132.00000	122,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,771.00000	4,850,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		113.00000	104,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,320.00000	4,397,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		156.00000	144,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.69500	7.71200		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,391.00000	3,451,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		729.00000	703,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,572.00000	3,633,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		667.00000	642,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,214.00000	3,271,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		796.00000	767,000	6.13	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	04/08/2011	Bond Future			7.78300	7.80100		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,662.00000	2,709,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,703.00000	1,663,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,803.00000	2,852,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,605.00000	1,567,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,525.00000	2,570,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,806.00000	1,764,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.77300	7.79000		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,290.00000	4,372,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		245.00000	227,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,533.00000	4,617,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		211.00000	195,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,051.00000	4,131,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		284.00000	264,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.85300	7.87000		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,182.00000	4,252,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		685.00000	658,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,393.00000	4,465,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		625.00000	600,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,976.00000	4,044,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		751.00000	722,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.93900	7.95700		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,537.00000	2,585,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,301.00000	2,250,000	7.00	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	04/08/2011	Bond Future	8.05	Call		2,682.00000	2,732,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,172.00000	2,123,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,395.00000	2,441,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,434.00000	2,380,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.66300	6.67400		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,458.00000	3,487,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,584.00000	3,613,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,331.00000	3,360,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	4,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.73800	6.75100		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,974.00000	1,999,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		162.00000	156,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,075.00000	2,101,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		144.00000	138,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,874.00000	1,899,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		182.00000	175,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.83000	6.84500		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,056.00000	1,074,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		712.00000	697,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,120.00000	1,138,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		665.00000	650,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		995.00000	1,011,000	2.51	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	04/08/2011	Bond Future	6.95	Put		762.00000	744,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.89000	7.90700		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,193.00000	5,285,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		179.00000	166,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,455.00000	5,547,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		154.00000	141,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,935.00000	5,024,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		209.00000	193,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.96800	7.98500		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,968.00000	4,037,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		940.00000	907,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,178.00000	4,249,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		863.00000	832,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,762.00000	3,830,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,023.00000	989,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.05100	8.06900		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,181.00000	3,237,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,131.00000	2,082,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,348.00000	3,406,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,010.00000	1,963,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,019.00000	3,074,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,258.00000	2,207,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.00000	8.01100		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,896.00000	4,954,000	9.36	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	03/02/2011	Bond Future	8.75	Put		272.00000	259,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,161.00000	5,220,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		235.00000	223,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,635.00000	4,690,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		314.00000	298,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.07100	8.08300		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,752.00000	3,799,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,161.00000	1,132,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,964.00000	4,012,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,068.00000	1,040,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,546.00000	3,591,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,260.00000	1,229,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.14800	8.16000		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,137.00000	3,172,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,582.00000	2,543,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,304.00000	3,340,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,443.00000	2,404,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,974.00000	3,009,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,727.00000	2,688,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.17200	8.16200		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,250.00000	7,164,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		325.00000	328,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,591.00000	7,504,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		284.00000	286,000	15.31	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	03/02/2011	Bond Future	8.95	Call		6,909.00000	6,824,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		370.00000	373,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.22100	8.21100		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,541.00000	4,476,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,064.00000	2,086,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,804.00000	4,738,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,910.00000	1,932,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,284.00000	4,221,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,226.00000	2,251,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.27200	8.26100		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,113.00000	5,048,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,077.00000	3,107,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,356.00000	5,290,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,904.00000	2,934,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,874.00000	4,810,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,257.00000	3,288,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,120.00000	14,029,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		393.00000	397,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.88200	1.90700			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,335.00000	3,479,000		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		3,611.00000	3,754,000		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		3,059.00000	3,202,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.52100	2.55100			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,219.00000	4,508,000		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		4,676.00000	4,965,000		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		3,759.00000	4,048,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,740.84000	13,741.47000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		2,415.00000	2,409,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		2,415.00000	2,409,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		2,415.00000	2,409,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,930.67000	13,930.83000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,320.00000	3,318,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		12.00000	11,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,320.00000	3,318,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		12.00000	11,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,320.00000	3,318,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		12.00000	11,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			346.72600	346.55900			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRT1	On	05/05/2011	Index Future			351.80000	351.63000				0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future			1.04930	1.04820			14.26		0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future	1.00	Call		511.00000	519,000	14.00			0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future	1.00	Put		29.00000	26,000	14.00			0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future	1.05	Call		167.00000	170,000	14.00			0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future	1.05	Put		185.00000	177,000	14.00			0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future	0.95	Call		987.00000	998,000	17.00			0.00	0	0.00
YUAN/FOn	13/12/2010	Foreign Exchange Future	0.95	Put		5.00000	5,000	17.00			0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future			1.06750	1.06570			14.38		0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.05	Call		428.00000	438,000	14.00			0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.05	Put		271.00000	263,000	14.00			0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.10	Call		231.00000	236,000	15.00			0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.10	Put		574.00000	561,000	15.00			0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.00	Call		762.00000	775,000	14.00			0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.00	Put		105.00000	100,000	14.00			0.00	0	0.00
Total for Derivatives :											31,874,836.60	4,053	1,133,668.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900				0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000				0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000				0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										31,874,836.60	4,053	1,133,668.00