



Daily MTM Report

Daily summary for: 09/11/2010

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			6.84000	6.91130		14.41	6,374,880.00	932	266,813.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,039.00000	9,110,000	43.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	41.68	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,039.00000	7,110,000	41.68	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,039.00000	5,110,000	36.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,039.00000	3,110,000	30.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		2.00000	1,000	20.56	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,041.00000	1,111,000	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		106.00000	78,000	14.97	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		145.00000	188,000	14.97	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		962.00000	891,000	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,961.00000	1,890,000	24.09	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	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,961.00000	2,890,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,639.00000	1,710,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,089.00000	9,160,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,089.00000	7,160,000	41.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,089.00000	5,160,000	37.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.51	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,089.00000	3,160,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		88.00000	64,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		177.00000	224,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		912.00000	841,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,911.00000	1,840,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,911.00000	2,840,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,139.00000	9,210,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,139.00000	7,210,000	41.91	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	37.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,139.00000	5,210,000	37.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,139.00000	3,210,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	21.12	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,140.00000	1,211,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		73.00000	52,000	15.53	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		212.00000	262,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		863.00000	792,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,861.00000	1,790,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,861.00000	2,790,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,189.00000	9,260,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,189.00000	7,260,000	42.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,189.00000	5,260,000	37.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,189.00000	3,260,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,190.00000	1,261,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		60.00000	42,000	15.81	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		249.00000	302,000	15.81	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		813.00000	743,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		2.00000	3,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,811.00000	1,740,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,811.00000	2,740,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2.00000	1,000	20.84	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,091.00000	1,161,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,239.00000	9,310,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,239.00000	7,310,000	42.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,239.00000	5,310,000	37.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,239.00000	3,310,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.67	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,240.00000	1,311,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		49.00000	34,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		288.00000	344,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		764.00000	693,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,761.00000	1,690,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.05	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	4.15	Call		2,761.00000	2,690,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,289.00000	9,360,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,289.00000	7,360,000	42.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,289.00000	5,360,000	37.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,289.00000	3,360,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,290.00000	1,361,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		40.00000	28,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		329.00000	388,000	16.37	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		715.00000	645,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,711.00000	1,640,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,711.00000	2,640,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,339.00000	9,410,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,339.00000	7,410,000	42.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.63	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		5,339.00000	5,410,000	37.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,339.00000	3,410,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	0,000	22.23	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,340.00000	1,410,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		32.00000	22,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		371.00000	432,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		666.00000	596,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	6,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,661.00000	1,590,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,661.00000	2,590,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,539.00000	9,610,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,539.00000	7,610,000	42.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,539.00000	5,610,000	38.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,539.00000	3,610,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,539.00000	1,610,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		14.00000	10,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		553.00000	620,000	17.76	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	6.45	Call		476.00000	410,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		15.00000	20,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,461.00000	1,390,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,461.00000	2,390,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,489.00000	9,560,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,489.00000	7,560,000	42.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,489.00000	5,560,000	38.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,489.00000	3,560,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,489.00000	1,560,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		17.00000	12,000	17.48	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		506.00000	572,000	17.48	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		522.00000	455,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		11.00000	15,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,511.00000	1,440,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,511.00000	2,440,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	24.19	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		1,689.00000	1,760,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,589.00000	9,660,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,589.00000	7,660,000	42.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,589.00000	5,660,000	38.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,589.00000	3,660,000	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,589.00000	1,660,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		11.00000	8,000	18.04	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		600.00000	668,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		430.00000	366,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		19.00000	26,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,411.00000	1,340,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,411.00000	2,340,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		1.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,390.00000	1,460,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,939.00000	9,010,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,939.00000	7,010,000	41.45	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	36.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,939.00000	5,010,000	36.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,939.00000	3,010,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3.00000	2,000	20.00	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		942.00000	1,012,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		157.00000	115,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		96.00000	125,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,062.00000	990,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,061.00000	1,990,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,061.00000	2,990,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,989.00000	9,060,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,989.00000	7,060,000	41.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,989.00000	5,060,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,989.00000	3,060,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	20.28	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		991.00000	1,062,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		128.00000	95,000	14.69	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		117.00000	155,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,012.00000	941,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,011.00000	1,940,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,011.00000	2,940,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,389.00000	9,460,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,389.00000	7,460,000	42.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,389.00000	5,460,000	37.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,389.00000	3,460,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		26.00000	18,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		415.00000	478,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		617.00000	549,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	9,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,611.00000	1,540,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,611.00000	2,540,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,439.00000	9,510,000	43.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,439.00000	7,510,000	42.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,439.00000	5,510,000	37.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,439.00000	3,510,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,439.00000	1,510,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		21.00000	15,000	17.20	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		460.00000	525,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		570.00000	501,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	11,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,561.00000	1,490,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,561.00000	2,490,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,139.00000	8,210,000	43.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,139.00000	6,210,000	39.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,139.00000	4,210,000	34.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,139.00000	2,210,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,861.00000	3,790,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,189.00000	2,260,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	26.66	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,589.00000	2,660,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,289.00000	2,360,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,639.00000	2,710,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		3.00000	2,000	19.72	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		892.00000	962,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,989.00000	2,060,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	25.80	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		696.00000	765,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		7.00000	5,000	18.60	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,889.00000	1,960,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	25.31	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		5.00000	3,000	19.16	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		794.00000	863,000	19.16	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,089.00000	2,160,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.23	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		648.00000	716,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		9.00000	6,000	18.32	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.93340	7.00340		14.85	1,317,346.00	190	67,377.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		47.00000	42,000	19.41	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		1,044.00000	1,109,000	19.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		44.00000	39,000	19.62	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,091.00000	1,156,000	19.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		51.00000	45,000	19.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		998.00000	1,062,000	19.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,521.00000	1,589,000	21.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		24.00000	22,000	21.57	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,498.00000	3,568,000	25.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.06	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		443.00000	494,000	16.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		146.00000	127,000	16.37	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,424.00000	1,492,000	21.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		27.00000	25,000	21.14	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		601.00000	658,000	17.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		104.00000	91,000	17.24	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		642.00000	701,000	17.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		95.00000	84,000	17.46	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		685.00000	744,000	17.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		88.00000	77,000	17.67	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		406.00000	455,000	16.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		159.00000	138,000	16.15	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		302.00000	346,000	15.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		205.00000	179,000	15.50	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		520.00000	574,000	16.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		123.00000	107,000	16.80	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			7.02150	7.09440		14.92	2,808,600.00	400	15,419.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		212.00000	192,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		568.00000	621,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		200.00000	181,000	16.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		606.00000	660,000	16.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		225.00000	204,000	16.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		531.00000	583,000	16.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		551.00000	501,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		157.00000	180,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11960	7.19340		15.14	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		186.00000	172,000	18.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,043.00000	1,102,000	18.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		179.00000	165,000	18.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,086.00000	1,145,000	18.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		194.00000	179,000	17.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,001.00000	1,059,000	17.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13310	9.20220		19.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,626.00000	1,599,000	19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,624.00000	1,666,000	19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,610.00000	1,583,000	19.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,658.00000	1,700,000	19.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,644.00000	1,614,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,592.00000	1,631,000	19.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.04530	11.14310		13.38	452,857.30	41	23,557.00

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		22.00000	17,000	16.42	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		779.00000	872,000	16.42	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		732.00000	825,000	16.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		25.00000	20,000	16.24	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.18700	11.28220		14.08	335,610.00	30	22,674.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		197.00000	176,000	15.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		715.00000	789,000	15.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		185.00000	166,000	15.47	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		753.00000	829,000	15.47	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		209.00000	187,000	15.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		677.00000	750,000	15.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		469.00000	532,000	14.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		301.00000	269,000	14.62	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,347.00000	1,435,000	16.97	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		79.00000	72,000	16.97	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		872.00000	951,000	15.79	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		154.00000	138,000	15.79	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.31800	11.41800		14.22	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		346.00000	315,000	15.21	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		778.00000	847,000	15.21	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		332.00000	302,000	15.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		814.00000	884,000	15.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		361.00000	329,000	15.12	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		743.00000	811,000	15.12	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			0.08490	0.08520		17.47	1,698.00	20	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		172.00000	157,000	19.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		252.00000	267,000	19.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		16.00000	14,000	24.33	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,096.00000	1,124,000	24.33	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		925.00000	895,000	18.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		5.00000	5,000	18.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08640		20.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		376.00000	362,000	20.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		436.00000	452,000	20.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		133.00000	127,000	23.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,193.00000	1,217,000	23.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		996.00000	970,000	17.65	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		56.00000	60,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.52960	9.60650		11.68	13,989,452.80	1,468	11,138.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,594.00000	10,670,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,594.00000	8,670,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,594.00000	6,670,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,594.00000	4,670,000	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	22.49	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	13/12/2010	Foreign Exchange Future	12.20	Put		2,594.00000	2,670,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1.00000	0,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,595.00000	1,670,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		18.00000	13,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		612.00000	683,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		435.00000	367,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		29.00000	37,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,407.00000	1,330,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,444.00000	2,520,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,644.00000	10,720,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,644.00000	8,720,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,644.00000	6,720,000	31.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,644.00000	4,720,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,644.00000	2,720,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1.00000	0,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,645.00000	1,720,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		15.00000	10,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		659.00000	730,000	14.93	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		392.00000	325,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		36.00000	45,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,357.00000	1,280,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,344.00000	11,420,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,344.00000	9,420,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,344.00000	7,420,000	33.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,344.00000	5,420,000	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,344.00000	3,420,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,344.00000	2,420,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,345.00000	1,421,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		43.00000	31,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		387.00000	451,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		665.00000	591,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		9.00000	11,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,244.00000	11,320,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.39	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	18.85	Put		9,244.00000	9,320,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,244.00000	7,320,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,244.00000	5,320,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,244.00000	3,320,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,244.00000	2,320,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		2.00000	1,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,246.00000	1,321,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		62.00000	45,000	13.20	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		306.00000	365,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		762.00000	687,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		6.00000	7,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,394.00000	10,470,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,394.00000	8,470,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,394.00000	6,470,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,394.00000	4,470,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,394.00000	2,470,000	21.88	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	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,395.00000	1,471,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		36.00000	26,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		430.00000	496,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		618.00000	544,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		12.00000	14,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,607.00000	1,530,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,494.00000	10,570,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,494.00000	8,570,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,494.00000	6,570,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,494.00000	4,570,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,494.00000	2,570,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,495.00000	1,571,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		25.00000	18,000	14.28	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		519.00000	588,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		525.00000	453,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		19.00000	23,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,507.00000	1,430,000	16.76	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	8.10	Put		1.00000	0,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,794.00000	10,870,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,794.00000	8,870,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,794.00000	6,870,000	32.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,794.00000	4,870,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,794.00000	2,870,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,794.00000	1,870,000	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		9.00000	6,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		803.00000	876,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		272.00000	213,000	12.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		66.00000	83,000	12.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,207.00000	1,130,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,944.00000	11,020,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,944.00000	9,020,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,944.00000	7,020,000	32.45	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	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,944.00000	5,020,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,944.00000	3,020,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,944.00000	2,020,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		5.00000	4,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		949.00000	1,024,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		171.00000	128,000	11.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		115.00000	148,000	11.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,058.00000	981,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,244.00000	10,320,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,244.00000	8,320,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,244.00000	6,320,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,244.00000	4,320,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,757.00000	1,680,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,294.00000	10,370,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.39	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	17.90	Put		8,294.00000	8,370,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,294.00000	6,370,000	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,294.00000	4,370,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,294.00000	2,370,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		2.00000	1,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,296.00000	1,371,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		52.00000	38,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		346.00000	408,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		713.00000	639,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		7.00000	9,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,707.00000	1,630,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,344.00000	10,420,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,344.00000	8,420,000	34.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,344.00000	6,420,000	31.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,344.00000	4,420,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,657.00000	1,580,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	17.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		706.00000	779,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		12.00000	9,000	15.15	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		142.00000	109,000	12.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		136.00000	179,000	12.11	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		350.00000	286,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		44.00000	56,000	12.45	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.64790	9.72170		12.70	578,874.00	60	11,232.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		262.00000	229,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		340.00000	381,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		243.00000	212,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		371.00000	414,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		281.00000	246,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		309.00000	348,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		190.00000	216,000	12.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		412.00000	364,000	12.71	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		789.00000	847,000	14.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		111.00000	95,000	14.98	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		875.00000	935,000	15.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		97.00000	83,000	15.28	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		548.00000	599,000	14.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		170.00000	147,000	14.07	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.75570	9.83170		12.94	48,778.50	5	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		415.00000	370,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		383.00000	414,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		391.00000	352,000	13.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		409.00000	446,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		439.00000	390,000	12.94	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		357.00000	384,000	12.94	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			382.40600	382.98900			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			351.61300	352.07600			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			356.82200	357.29000			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.92020	6.94500		10.29	6,920.20	1	14,802.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		114.00000	97,000	10.29	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		69.00000	77,000	10.29	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		95.00000	105,000	10.60	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		90.00000	75,000	10.60	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93370	6.95630		10.59	0.00	0	831.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		349.00000	329,000	11.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		93.00000	95,000	11.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		310.00000	291,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		104.00000	107,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		388.00000	368,000	12.23	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		82.00000	84,000	12.23	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93760	6.96260		10.80	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		445.00000	423,000	12.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		132.00000	135,000	12.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		408.00000	387,000	11.96	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		145.00000	149,000	11.96	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		483.00000	461,000	12.42	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		120.00000	123,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.94220	6.96660		10.93	1,034,387.80	149	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		491.00000	470,000	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		456.00000	435,000	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		527.00000	506,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		160.00000	164,000	12.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.41860	7.41600		12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		896.00000	899,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		780.00000	780,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		874.00000	878,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		808.00000	809,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		917.00000	921,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		751.00000	752,000	12.66	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.84160	6.87170		9.17	0.00	0	674.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	1,000	14.97	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		829.00000	859,000	14.97	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		1.00000	0,000	15.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		879.00000	908,000	15.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	14.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		779.00000	809,000	14.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.91930	6.94760		10.81	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		137.00000	126,000	11.32	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		239.00000	257,000	11.32	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		121.00000	111,000	11.48	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		273.00000	292,000	11.48	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		155.00000	144,000	11.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		207.00000	225,000	11.15	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.12960	7.16430		12.96	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		195.00000	159,000	13.27	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		81.00000	79,000	13.27	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		162.00000	128,000	12.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		98.00000	98,000	12.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		231.00000	193,000	13.59	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		67.00000	63,000	13.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.23340	7.26630		14.50	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		258.00000	237,000	14.50	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		242.00000	254,000	14.50	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		237.00000	217,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		271.00000	284,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		286.00000	261,000	14.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		220.00000	228,000	14.51	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.74500	157.08800			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			157.00900	159.37700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			352.32000	352.75500			0.00	0	202.00

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		97,550.00000	93,200,000		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		97,450.00000	93,100,000		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		97,650.00000	93,300,000		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			357.53900	357.97900			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		89,790.00000	85,390,000		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		89,690.00000	85,290,000		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		89,890.00000	85,490,000		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			147.34900	147.32300			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			149.53200	149.50500			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.74000	151.71200			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			399.43600	404.79900			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			5.83400	5.84600				0.00	0	2,500.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			5.69300	5.69600				0.00	0	2,500.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.64400	5.64300				0.00	0	0.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.55700	5.55400				0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.53500	5.52500				0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.53600	5.52400				0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.54800	5.53200				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.64200	5.63000				0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.79100	5.77800				0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.00500	5.99300				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.25100	6.23800				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.39700	6.38400				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			347.42300	348.03900			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			352.56900	353.19300			0.00	0	0.00
R157	On	04/11/2010	Bond Future			6.95000	6.97100		3.75	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	03/02/2011	Bond Future			7.01700	7.01200		4.00	0.00	0	6,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,962.00000	3,939,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		76.00000	76,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		4,163.00000	4,140,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		63.00000	62,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,762.00000	3,739,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		91.00000	90,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.09200	7.08700		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,139.00000	3,119,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		382.00000	383,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,305.00000	3,285,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		343.00000	344,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,976.00000	2,957,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		424.00000	426,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,816.00000	2,797,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		470.00000	472,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.17600	7.17000		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,379.00000	2,361,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,078.00000	1,084,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,505.00000	2,486,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,008.00000	1,013,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,256.00000	2,239,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,151.00000	1,158,000	3.78	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.93000	7.93600		9.75	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			8.04900	8.02400		11.00	985,096.16	8	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,699.00000	9,456,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		239.00000	253,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,121.00000	9,876,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		206.00000	218,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,279.00000	9,038,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		277.00000	293,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,282.00000	4,440,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,418.00000	1,319,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.11100	8.08500		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,757.00000	7,548,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,299.00000	1,352,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,115.00000	7,902,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,191.00000	1,241,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,404.00000	7,198,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,413.00000	1,470,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,077.00000	4,206,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,214.00000	3,080,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.17600	8.15000		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		5,079.00000	4,929,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,092.00000	4,200,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		5,346.00000	5,191,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,870.00000	3,973,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,819.00000	4,673,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,324.00000	4,436,000	10.98	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	04/11/2010	Bond Future			209.70504	209.63081			0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.37198	226.38511			0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.75000	6.77100		3.25	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.80800	6.78700		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		4,137.00000	4,065,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		10.00000	11,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,301.00000	4,228,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	8,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,974.00000	3,902,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		13.00000	14,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.87600	6.85300		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		3,047.00000	2,980,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		162.00000	170,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		3,187.00000	3,119,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		144.00000	151,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,909.00000	2,843,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		182.00000	191,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.95500	6.93100		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,728.00000	1,679,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		759.00000	784,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,839.00000	1,789,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		719.00000	743,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,633.00000	1,586,000	3.24	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	7.20	Put		815.00000	842,000	3.24	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57600	0.57500			0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.49900	0.49900			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,052.00000	57,052,000		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		57,899.00000	57,899,000		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		56,196.00000	56,196,000		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			0.42100	0.42100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,971.00000	39,971,000		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		40,999.00000	40,999,000		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		38,932.00000	38,932,000		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	04/11/2010	Bond Future			7.54000	7.55600		5.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.57400	7.57500		6.25	533,874.85	5	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,814.00000	4,816,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		115.00000	112,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		5,043.00000	5,045,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		98.00000	95,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,587.00000	4,588,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		135.00000	131,000	6.47	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	05/05/2011	Bond Future			7.65400	7.65500		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,613.00000	3,613,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		664.00000	659,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,799.00000	3,799,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		607.00000	602,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,431.00000	3,431,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		726.00000	721,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.74000	7.74100		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,842.00000	2,841,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,592.00000	1,586,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,988.00000	2,987,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,499.00000	1,493,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,700.00000	2,699,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,690.00000	1,684,000	5.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.66500	7.67100		6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.70900	7.69400		7.25	513,773.70	5	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,796.00000	4,713,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		188.00000	193,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		5,047.00000	4,963,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		161.00000	166,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,549.00000	4,467,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		219.00000	225,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.78500	7.77000		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,638.00000	4,565,000	6.92	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	Put		571.00000	584,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,857.00000	4,783,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		519.00000	531,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,422.00000	4,351,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		627.00000	642,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.86900	7.85200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,862.00000	2,805,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,046.00000	2,083,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		3,019.00000	2,960,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,929.00000	1,964,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,711.00000	2,655,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,170.00000	2,208,000	6.98	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.52500	6.55000		2.50	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.61500	6.57800		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,712.00000	3,614,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,839.00000	3,741,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,585.00000	3,487,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.68600	6.64500		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,198.00000	2,110,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		127.00000	139,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,303.00000	2,213,000	2.60	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		112.00000	123,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,094.00000	2,008,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		142.00000	157,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.77200	6.72600		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,216.00000	1,152,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		607.00000	645,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,285.00000	1,219,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		565.00000	602,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,149.00000	1,087,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		651.00000	691,000	2.51	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.74000	7.75600		7.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.82100	7.79500		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,836.00000	5,683,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		129.00000	138,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		6,104.00000	5,950,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		111.00000	118,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,570.00000	5,419,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		151.00000	162,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.89500	7.86900		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,499.00000	4,375,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		772.00000	805,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,721.00000	4,594,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		706.00000	737,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,282.00000	4,160,000	7.93	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	05/05/2011	Bond Future	8.45	Put		843.00000	879,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.97500	7.94800		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,615.00000	3,513,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,855.00000	1,912,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,794.00000	3,689,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,746.00000	1,800,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,441.00000	3,342,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,969.00000	2,029,000	8.07	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.83000	7.85100		8.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.92500	7.88900		9.00	754,650.24	8	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,612.00000	5,396,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		195.00000	214,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,887.00000	5,668,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		168.00000	184,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,340.00000	5,126,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		226.00000	247,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.99400	7.95700		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,336.00000	4,158,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		942.00000	1,001,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,562.00000	4,380,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		864.00000	919,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,115.00000	3,941,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,027.00000	1,090,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.06700	8.02900		9.00	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	8.25	Call		3,611.00000	3,467,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,241.00000	2,334,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,792.00000	3,644,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,115.00000	2,205,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,435.00000	3,295,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,372.00000	2,470,000	8.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.97000	7.97000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.08200	8.05100		14.50	165,323.98	2	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,163.00000	7,902,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		242.00000	261,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,513.00000	8,250,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		210.00000	227,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,812.00000	7,552,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		277.00000	297,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.12800	8.09700		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,231.00000	5,034,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,741.00000	1,822,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,513.00000	5,311,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,607.00000	1,682,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,954.00000	4,762,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,884.00000	1,969,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.17700	8.14500		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,762.00000	5,575,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,707.00000	2,803,000	14.68	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	8.55	Call		6,022.00000	5,830,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,551.00000	2,643,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,508.00000	5,324,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,872.00000	2,971,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,074.00000	14,806,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		327.00000	343,000	15.82	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.78022	121.78728			0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.21800	2.23700			0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.00200	2.02100			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		2,685.00000	2,793,000		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		2,960.00000	3,068,000		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		2,408.00000	2,516,000		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	04/11/2010	Bond Future			2.65400	2.65400			0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.56900	2.56800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,055.00000	4,046,000		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		4,512.00000	4,503,000		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		3,595.00000	3,586,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/12/2010	Foreign Exchange Future			13,665.59000	13,762.40000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		2,624.00000	1,663,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	7,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		2,624.00000	1,663,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	7,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		2,624.00000	1,663,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	7,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,854.36000	13,569.00000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	2,582,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		310.00000	38,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	2,582,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		310.00000	39,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	2,583,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		310.00000	39,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			348.05100	353.62600			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			353.14100	358.77800			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.03110	1.00000		14.02	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		0.00000	362,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		0.00000	51,000	13.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		0.00000	99,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		500.00000	288,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		500.00000	818,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		0.00000	7,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04830	1.05000		14.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Call		0.00000	334,000	14.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Put		0.00000	351,000	14.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Call		0.00000	173,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		500.00000	690,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		500.00000	630,000	14.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		0.00000	147,000	14.00	0.00	0	0.00
Total for Derivatives :							29,902,123.53	3,324	1,124,150.00

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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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:										29,902,123.53	3,324	1,124,150.00