



Daily MTM Report

Daily summary for: 08/11/2010

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			6.91130	6.80400		14.31	44,805,957.90	6,483	266,645.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,146.00000	9,039,000	43.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,146.00000	7,039,000	41.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,146.00000	5,039,000	36.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,146.00000	3,039,000	29.59	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		1.00000	2,000	19.98	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,147.00000	1,041,000	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		71.00000	106,000	14.58	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		217.00000	145,000	14.58	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		856.00000	962,000	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		2.00000	1,000	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,854.00000	1,961,000	24.34	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	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,854.00000	2,961,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,746.00000	1,639,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,196.00000	9,089,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,196.00000	7,089,000	41.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,196.00000	5,089,000	36.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.80	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,196.00000	3,089,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		59.00000	88,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		255.00000	177,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		806.00000	912,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,804.00000	1,911,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,804.00000	2,911,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,246.00000	9,139,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,246.00000	7,139,000	41.21	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	12.05	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,246.00000	5,139,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,246.00000	3,139,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.52	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,247.00000	1,140,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		48.00000	73,000	15.12	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		294.00000	212,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		757.00000	863,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,754.00000	1,861,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,754.00000	2,861,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,296.00000	9,189,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,296.00000	7,189,000	41.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,296.00000	5,189,000	36.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,296.00000	3,189,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,297.00000	1,190,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		39.00000	60,000	15.39	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	7.10	Put		335.00000	249,000	15.39	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		708.00000	813,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,704.00000	1,811,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,704.00000	2,811,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	2,000	20.25	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,197.00000	1,091,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,346.00000	9,239,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,346.00000	7,239,000	41.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,346.00000	5,239,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,346.00000	3,239,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.06	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,347.00000	1,240,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		32.00000	49,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		378.00000	288,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		659.00000	764,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	3,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,654.00000	1,761,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,654.00000	2,761,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,396.00000	9,289,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,396.00000	7,289,000	41.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,396.00000	5,289,000	36.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,396.00000	3,289,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,397.00000	1,290,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		26.00000	40,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		422.00000	329,000	15.93	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		611.00000	715,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	4,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,604.00000	1,711,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,604.00000	2,711,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,446.00000	9,339,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,446.00000	7,339,000	41.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.11	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	12.25	Put		5,446.00000	5,339,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,446.00000	3,339,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	1,000	21.60	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,446.00000	1,340,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		21.00000	32,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		467.00000	371,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		563.00000	666,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		9.00000	5,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,554.00000	1,661,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,554.00000	2,661,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,646.00000	9,539,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,646.00000	7,539,000	42.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,646.00000	5,539,000	37.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,646.00000	3,539,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,646.00000	1,539,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		9.00000	14,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		655.00000	553,000	17.28	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		380.00000	476,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		26.00000	15,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,354.00000	1,461,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,354.00000	2,461,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,596.00000	9,489,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,596.00000	7,489,000	41.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,596.00000	5,489,000	37.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,596.00000	3,489,000	31.51	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		1,596.00000	1,489,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		11.00000	17,000	17.01	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		607.00000	506,000	17.01	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		424.00000	522,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		20.00000	11,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,404.00000	1,511,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,404.00000	2,511,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	23.49	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		1,796.00000	1,689,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,696.00000	9,589,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,696.00000	7,589,000	42.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,696.00000	5,589,000	37.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,696.00000	3,589,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,696.00000	1,589,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		7.00000	11,000	17.55	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		703.00000	600,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		337.00000	430,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		33.00000	19,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,304.00000	1,411,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,304.00000	2,411,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	1,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,496.00000	1,390,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		9,046.00000	8,939,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		7,046.00000	6,939,000	40.79	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	36.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		5,046.00000	4,939,000	36.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		3,046.00000	2,939,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2.00000	3,000	19.44	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1,048.00000	942,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		104.00000	157,000	14.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		150.00000	96,000	14.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		955.00000	1,062,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		1,954.00000	2,061,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		2,954.00000	3,061,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,096.00000	8,989,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,096.00000	6,989,000	40.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,096.00000	4,989,000	36.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,096.00000	2,989,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	19.71	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,098.00000	991,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		87.00000	128,000	14.31	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		183.00000	117,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		905.00000	1,012,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,904.00000	2,011,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,904.00000	3,011,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,496.00000	9,389,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,496.00000	7,389,000	41.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,496.00000	5,389,000	37.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,496.00000	3,389,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		17.00000	26,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		513.00000	415,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		516.00000	617,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	6,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,504.00000	1,611,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,504.00000	2,611,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,546.00000	9,439,000	43.00	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	14.35	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,546.00000	7,439,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,546.00000	5,439,000	37.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,546.00000	3,439,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,546.00000	1,439,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		14.00000	21,000	16.74	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		560.00000	460,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		470.00000	570,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	9,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,454.00000	1,561,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,454.00000	2,561,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,246.00000	8,139,000	43.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,246.00000	6,139,000	39.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,246.00000	4,139,000	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,246.00000	2,139,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,754.00000	3,861,000	19.34	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	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,296.00000	2,189,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.96	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,696.00000	2,589,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,396.00000	2,289,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,746.00000	2,639,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		2.00000	3,000	19.17	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		998.00000	892,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,096.00000	1,989,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	25.11	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		801.00000	696,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		5.00000	7,000	18.09	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,996.00000	1,889,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	24.57	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	5,000	18.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		899.00000	794,000	18.63	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,196.00000	2,089,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	25.53	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		752.00000	648,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		6.00000	9,000	17.82	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.00340	6.89520		14.76	5,203,526.20	743	67,330.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		41.00000	47,000	18.92	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		1,146.00000	1,044,000	18.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		38.00000	44,000	19.13	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,193.00000	1,091,000	19.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		44.00000	51,000	18.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,099.00000	998,000	18.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,627.00000	1,521,000	21.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		22.00000	24,000	21.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,606.00000	3,498,000	24.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.69	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		525.00000	443,000	16.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		120.00000	146,000	16.01	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,529.00000	1,424,000	20.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		24.00000	27,000	20.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		691.00000	601,000	16.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		86.00000	104,000	16.84	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		735.00000	642,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		80.00000	95,000	17.05	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		778.00000	685,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		73.00000	88,000	17.25	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		485.00000	406,000	15.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		130.00000	159,000	15.80	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		373.00000	302,000	15.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		168.00000	205,000	15.17	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		606.00000	520,000	16.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		101.00000	123,000	16.42	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			7.09440	6.98550		15.00	0.00	0	15,219.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		182.00000	212,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		647.00000	568,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		172.00000	200,000	16.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		687.00000	606,000	16.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		194.00000	225,000	16.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		609.00000	531,000	16.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		478.00000	551,000	14.88	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		193.00000	157,000	14.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.19340	7.08340		15.22	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		165.00000	186,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,132.00000	1,043,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		158.00000	179,000	17.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,175.00000	1,086,000	17.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		172.00000	194,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,089.00000	1,001,000	17.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20220	9.09430		19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,567.00000	1,626,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,673.00000	1,624,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,552.00000	1,610,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,708.00000	1,658,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,583.00000	1,644,000	19.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,639.00000	1,592,000	19.72	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.14310	11.05810		12.89	0.00	0	23,598.00

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		20.00000	22,000	15.55	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		862.00000	779,000	15.55	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		815.00000	732,000	15.37	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		23.00000	25,000	15.37	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.28220	11.19670		13.93	4,794,935.00	425	22,674.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		184.00000	197,000	14.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		787.00000	715,000	14.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		173.00000	185,000	15.05	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		826.00000	753,000	15.05	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		195.00000	209,000	14.85	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		748.00000	677,000	14.85	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		529.00000	469,000	14.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		276.00000	301,000	14.24	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,432.00000	1,347,000	16.47	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		79.00000	79,000	16.47	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		949.00000	872,000	15.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		146.00000	154,000	15.35	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.41800	11.33150		14.18	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		324.00000	346,000	14.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		843.00000	778,000	14.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		311.00000	332,000	15.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		880.00000	814,000	15.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		338.00000	361,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		807.00000	743,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08520	0.08390		17.46	0.00	0	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		133.00000	172,000	19.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		343.00000	252,000	19.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		14.00000	16,000	24.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,224.00000	1,096,000	24.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		801.00000	925,000	19.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		11.00000	5,000	19.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08640	0.08510		20.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		325.00000	376,000	19.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		515.00000	436,000	19.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		115.00000	133,000	22.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,305.00000	1,193,000	22.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		888.00000	996,000	17.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		78.00000	56,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.60650	9.59330		11.74	144,097.50	15	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,607.00000	10,594,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,607.00000	8,594,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,607.00000	6,594,000	31.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,607.00000	4,594,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,607.00000	2,594,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,608.00000	1,595,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		18.00000	18,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		625.00000	612,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		426.00000	435,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		33.00000	29,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,393.00000	1,407,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,457.00000	2,444,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,657.00000	10,644,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,657.00000	8,644,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,657.00000	6,644,000	32.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,657.00000	4,644,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,657.00000	2,644,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,658.00000	1,645,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		15.00000	15,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		672.00000	659,000	14.52	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	9.25	Call		383.00000	392,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		40.00000	36,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,344.00000	1,357,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,357.00000	11,344,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,357.00000	9,344,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,357.00000	7,344,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,357.00000	5,344,000	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,357.00000	3,344,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,357.00000	2,344,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		2.00000	1,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,359.00000	1,345,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		44.00000	43,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		401.00000	387,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		654.00000	665,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		11.00000	9,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,257.00000	11,244,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,257.00000	9,244,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,257.00000	7,244,000	33.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,257.00000	5,244,000	29.37	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		3,257.00000	3,244,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,257.00000	2,244,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		2.00000	2,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,259.00000	1,246,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		62.00000	62,000	12.81	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		319.00000	306,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		750.00000	762,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	6,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,407.00000	10,394,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,407.00000	8,394,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,407.00000	6,394,000	31.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,407.00000	4,394,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,407.00000	2,394,000	21.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,408.00000	1,395,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		37.00000	36,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		444.00000	430,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		607.00000	618,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		14.00000	12,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,593.00000	1,607,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,507.00000	10,494,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,507.00000	8,494,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,507.00000	6,494,000	31.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,507.00000	4,494,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,507.00000	2,494,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,508.00000	1,495,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		26.00000	25,000	13.88	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		533.00000	519,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		514.00000	525,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		21.00000	19,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,493.00000	1,507,000	17.38	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	1,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,807.00000	10,794,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,807.00000	8,794,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,807.00000	6,794,000	32.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,807.00000	4,794,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,807.00000	2,794,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,807.00000	1,794,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		9.00000	9,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		816.00000	803,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		266.00000	272,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		73.00000	66,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,194.00000	1,207,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,957.00000	10,944,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,957.00000	8,944,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,957.00000	6,944,000	32.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,957.00000	4,944,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,957.00000	2,944,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,957.00000	1,944,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		5.00000	5,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		962.00000	949,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		168.00000	171,000	11.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		125.00000	115,000	11.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,045.00000	1,058,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,257.00000	10,244,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,257.00000	8,244,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,257.00000	6,244,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,257.00000	4,244,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,743.00000	1,757,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,307.00000	10,294,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,307.00000	8,294,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,307.00000	6,294,000	31.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,307.00000	4,294,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,307.00000	2,294,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		2.00000	2,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,309.00000	1,296,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		52.00000	52,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		359.00000	346,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		702.00000	713,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	7,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,693.00000	1,707,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,357.00000	10,344,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,357.00000	8,344,000	34.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,357.00000	6,344,000	31.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,357.00000	4,344,000	27.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,643.00000	1,657,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.00	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	10.30	Put		720.00000	706,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		13.00000	12,000	14.73	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		140.00000	142,000	11.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		147.00000	136,000	11.74	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		343.00000	350,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		50.00000	44,000	12.81	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.72170	9.70850		12.77	1,409,646.50	145	11,262.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		250.00000	262,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		342.00000	340,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		232.00000	243,000	13.23	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		374.00000	371,000	13.23	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		269.00000	281,000	12.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		311.00000	309,000	12.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		190.00000	190,000	12.79	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		398.00000	412,000	12.79	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		797.00000	789,000	14.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		105.00000	111,000	14.90	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		884.00000	875,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		92.00000	97,000	15.21	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		553.00000	548,000	13.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		161.00000	170,000	13.99	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.83170	9.81970		13.23	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		403.00000	415,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		383.00000	383,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		383.00000	391,000	13.23	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		413.00000	409,000	13.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		428.00000	439,000	13.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		358.00000	357,000	13.19	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			382.98900	384.03700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			352.07600	353.03100			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			357.29000	358.25300			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.94500	6.89190		10.51	0.00	0	14,803.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		89.00000	114,000	10.51	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		97.00000	69,000	10.51	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		128.00000	95,000	10.81	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		70.00000	90,000	10.81	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.95630	6.90330		10.79	0.00	0	831.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		312.00000	349,000	12.14	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		109.00000	93,000	12.14	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		276.00000	310,000	11.80	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		123.00000	104,000	11.80	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		350.00000	388,000	12.48	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		97.00000	82,000	12.48	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.96260	6.91000		10.99	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		405.00000	445,000	12.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		145.00000	132,000	12.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		369.00000	408,000	12.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		159.00000	145,000	12.16	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		442.00000	483,000	12.63	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		132.00000	120,000	12.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.96660	6.91320		11.14	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		452.00000	491,000	12.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		189.00000	174,000	12.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		418.00000	456,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		205.00000	189,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		488.00000	527,000	12.35	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		175.00000	160,000	12.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.41600	7.38740		12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		885.00000	896,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		798.00000	780,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		865.00000	874,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		828.00000	808,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		905.00000	917,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		768.00000	751,000	12.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.87170	6.79750		9.26	34,358.50	5	674.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	1,000	15.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		904.00000	829,000	15.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	1,000	15.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		953.00000	879,000	15.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	14.66	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		854.00000	779,000	14.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.94760	6.87310		10.86	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		115.00000	137,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		292.00000	239,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		101.00000	121,000	11.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		328.00000	273,000	11.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		130.00000	155,000	11.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		257.00000	207,000	11.03	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.16430	7.10770		14.10	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		162.00000	195,000	14.83	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		104.00000	81,000	14.83	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		133.00000	162,000	14.46	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		125.00000	98,000	14.46	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		195.00000	231,000	15.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		87.00000	67,000	15.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.26630	7.20890		14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		235.00000	258,000	14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		276.00000	242,000	14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		216.00000	237,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		307.00000	271,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		256.00000	286,000	14.81	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		247.00000	220,000	14.81	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			157.08800	157.21900			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			159.37700	159.50900			0.00	0	0.00
GOVI On	03/02/2011	GOVI			352.75500	353.65100			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		106,510.00000	97,550,000		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		106,410.00000	97,450,000		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		106,610.00000	97,650,000		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			357.97900	358.88300			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		98,830.00000	89,790,000		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		98,730.00000	89,690,000		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		98,930.00000	89,890,000		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			147.32300	147.30100			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			149.50500	149.48000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.71200	151.68700			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			404.79900	403.47700			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			5.84600	5.81000				0.00	0	2,500.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			5.69600	5.68000				0.00	0	2,500.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.64300	5.62000				0.00	0	0.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.55400	5.55000				0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.52500	5.52000				0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.52400	5.51000				0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.53200	5.53000				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.63000	5.62000				0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.77800	5.77000				0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.99300	5.98000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.23800	6.22000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.38400	6.39000				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			348.03900	349.30900			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			353.19300	354.47600			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			7.01200	6.96400		4.00	0.00	0	6,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		4,168.00000	3,962,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		68.00000	76,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		4,371.00000	4,163,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		57.00000	63,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,967.00000	3,762,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		81.00000	91,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.08700	7.03600		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,321.00000	3,139,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		348.00000	382,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,490.00000	3,305,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		313.00000	343,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		3,154.00000	2,976,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		387.00000	424,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,991.00000	2,816,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		429.00000	470,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.17000	7.11600		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,525.00000	2,379,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,009.00000	1,078,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,654.00000	2,505,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		942.00000	1,008,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,398.00000	2,256,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,078.00000	1,151,000	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			8.02400	7.96700		11.00	0.00	0	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,261.00000	9,699,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		213.00000	239,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,687.00000	10,121,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		184.00000	206,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,837.00000	9,279,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		247.00000	277,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		3,946.00000	4,282,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,670.00000	1,418,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.08500	8.02700		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,239.00000	7,757,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,192.00000	1,299,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,605.00000	8,115,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,093.00000	1,191,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,878.00000	7,404,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,299.00000	1,413,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		3,808.00000	4,077,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,533.00000	3,214,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.15000	8.09000		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		5,441.00000	5,079,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,856.00000	4,092,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		5,718.00000	5,346,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,644.00000	3,870,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		5,171.00000	4,819,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,078.00000	4,324,000	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			6.78700	6.75000		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		4,266.00000	4,137,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		9.00000	10,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,430.00000	4,301,000	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		4,102.00000	3,974,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		12.00000	13,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.85300	6.81400		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		3,164.00000	3,047,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		151.00000	162,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		3,305.00000	3,187,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		134.00000	144,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		3,025.00000	2,909,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		170.00000	182,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.93100	6.88800		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,818.00000	1,728,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		718.00000	759,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,931.00000	1,839,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		680.00000	719,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,721.00000	1,633,000	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		772.00000	815,000	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	0.49800			1,090,215,823.20	6,640	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,081.00000	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		57,928.00000	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		56,225.00000	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			7.57500	7.54400		6.25	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,972.00000	4,814,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		111.00000	115,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		5,202.00000	5,043,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		95.00000	98,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,744.00000	4,587,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		130.00000	135,000	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			7.65500	7.62300		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,748.00000	3,613,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		637.00000	664,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,936.00000	3,799,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		582.00000	607,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,563.00000	3,431,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		696.00000	726,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.74100	7.70800		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,951.00000	2,842,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,541.00000	1,592,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		3,100.00000	2,988,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,451.00000	1,499,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,806.00000	2,700,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,635.00000	1,690,000	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			7.69400	7.65800		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,999.00000	4,796,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		178.00000	188,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		5,251.00000	5,047,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		153.00000	161,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,750.00000	4,549,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		207.00000	219,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.77000	7.73300		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,820.00000	4,638,000	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		542.00000	571,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		5,042.00000	4,857,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		493.00000	519,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,602.00000	4,422,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		596.00000	627,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.85200	7.81300		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		3,000.00000	2,862,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,967.00000	2,046,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		3,159.00000	3,019,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,853.00000	1,929,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,844.00000	2,711,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,086.00000	2,170,000	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			6.57800	6.54000		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,814.00000	3,712,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,941.00000	3,839,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	1,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,687.00000	3,585,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	2,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.64500	6.60400		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,289.00000	2,198,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		117.00000	127,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,395.00000	2,303,000	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		104.00000	112,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,184.00000	2,094,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		132.00000	142,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.72600	6.68000		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,285.00000	1,216,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		573.00000	607,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,355.00000	1,285,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		532.00000	565,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,216.00000	1,149,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		615.00000	651,000	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			7.79500	7.73900		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		6,170.00000	5,836,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		115.00000	129,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		6,440.00000	6,104,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		98.00000	111,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,902.00000	5,570,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		135.00000	151,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.86900	7.81000		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,790.00000	4,499,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		705.00000	772,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		5,017.00000	4,721,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		644.00000	706,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,567.00000	4,282,000	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		770.00000	843,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.94800	7.88700		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,856.00000	3,615,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,735.00000	1,855,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		4,040.00000	3,794,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,632.00000	1,746,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,676.00000	3,441,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,844.00000	1,969,000	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			7.88900	7.82800		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,989.00000	5,612,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		171.00000	195,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		6,266.00000	5,887,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		147.00000	168,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,713.00000	5,340,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		199.00000	226,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.95700	7.89400		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,654.00000	4,336,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		856.00000	942,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,886.00000	4,562,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		784.00000	864,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,426.00000	4,115,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		934.00000	1,027,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.02900	7.96300		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		3,876.00000	3,611,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,091.00000	2,241,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		4,063.00000	3,792,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,972.00000	2,115,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,693.00000	3,435,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,216.00000	2,372,000	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			8.05100	7.98500		14.50	0.00	0	23,685.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,733.00000	8,163,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		210.00000	242,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,088.00000	8,513,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		183.00000	210,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,377.00000	7,812,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		240.00000	277,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.09700	8.03000		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,677.00000	5,231,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,583.00000	1,741,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,969.00000	5,513,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,459.00000	1,607,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,390.00000	4,954,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,716.00000	1,884,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.14500	8.07600		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,186.00000	5,762,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,515.00000	2,707,000	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		6,454.00000	6,022,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,367.00000	2,551,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,922.00000	5,508,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,670.00000	2,872,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,660.00000	15,074,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		297.00000	327,000	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			2.02100	2.03100			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		2,628.00000	2,685,000		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		2,903.00000	2,960,000		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		2,351.00000	2,408,000		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			2.56800	2.56800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,055.00000	4,055,000		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	4,512,000		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	3,595,000		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			13,762.40000	13,569.00000			0.00	0	0.00
RAIN	On	13/12/2010	13500.00	Call		0.00000	2,624,000		0.00	0	0.00
RAIN	On	13/12/2010	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/12/2010	13500.01	Call		0.00000	2,624,000		0.00	0	0.00
RAIN	On	13/12/2010	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/12/2010	13499.99	Call		0.00000	2,624,000		0.00	0	0.00
RAIN	On	13/12/2010	13499.99	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	14/03/2011			13,569.00000	13,569.00000			0.00	0	0.00
RAIN	On	14/03/2011	13600.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	14/03/2011	13600.00	Put		0.00000	310,000		0.00	0	0.00
RAIN	On	14/03/2011	13600.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	14/03/2011	13600.01	Put		0.00000	310,000		0.00	0	0.00
RAIN	On	14/03/2011	13599.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	14/03/2011	13599.99	Put		0.00000	310,000		0.00	0	0.00
TRT1	On	03/02/2011			353.62600	354.48400			0.00	0	100.00
TRT1	On	05/05/2011			358.77800	359.64800			0.00	0	0.00
YUAN/FO	On	13/12/2010			1.00000	1.00000			0.00	0	0.00
YUAN/FO	On	13/12/2010	1.00	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO	On	13/12/2010	1.00	Put		0.00000	0,000		0.00	0	0.00
YUAN/FO	On	13/12/2010	1.05	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO	On	13/12/2010	1.05	Put		0.00000	500,000		0.00	0	0.00
YUAN/FO	On	13/12/2010	0.95	Call		0.00000	500,000		0.00	0	0.00
YUAN/FO	On	13/12/2010	0.95	Put		0.00000	0,000		0.00	0	0.00
YUAN/FO	On	14/03/2011			1.05000	1.05000			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	0,000		0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Put		0.00000	0,000		0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Call		0.00000	0,000		0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		0.00000	500,000		0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		0.00000	500,000		0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		0.00000	0,000		0.00	0	0.00
Total for Derivatives :							1,146,608,344.80	14,456	1,124,115.00

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:									1,146,608,344.80	14,456	1,124,115.00	