



Daily MTM Report

Daily summary for: 10/11/2010

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			6.94910	6.84000		14.19	31,291,797.30	4,503	266,103.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,110.00000	9,001,000	42.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,110.00000	7,001,000	40.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,110.00000	5,001,000	35.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,110.00000	3,001,000	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		1.00000	2,000	19.75	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,111.00000	1,003,000	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		78.00000	118,000	14.19	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		188.00000	119,000	14.19	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		891.00000	1,000,000	19.60	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	19.60	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,890.00000	1,999,000	24.24	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	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,890.00000	2,999,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,710.00000	1,601,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,160.00000	9,051,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,160.00000	7,051,000	40.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,160.00000	5,051,000	36.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.57	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,160.00000	3,051,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		64.00000	97,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		224.00000	148,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		841.00000	950,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,840.00000	1,949,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,840.00000	2,949,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,210.00000	9,101,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,210.00000	7,101,000	40.86	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	36.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,210.00000	5,101,000	36.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,210.00000	3,101,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.31	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,211.00000	1,102,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		52.00000	80,000	14.75	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		262.00000	181,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		792.00000	900,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,790.00000	1,899,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,790.00000	2,899,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,260.00000	9,151,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,260.00000	7,151,000	40.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,260.00000	5,151,000	36.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,260.00000	3,151,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,261.00000	1,152,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		42.00000	65,000	15.03	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		302.00000	216,000	15.03	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		743.00000	850,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	1,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,740.00000	1,849,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,740.00000	2,849,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.03	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,161.00000	1,052,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,310.00000	9,201,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,310.00000	7,201,000	41.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,310.00000	5,201,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,310.00000	3,201,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	20.86	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,311.00000	1,202,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		34.00000	53,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		344.00000	254,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		693.00000	801,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		3.00000	2,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,690.00000	1,799,000	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		2,690.00000	2,799,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,360.00000	9,251,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,360.00000	7,251,000	41.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,360.00000	5,251,000	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,360.00000	3,251,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,361.00000	1,252,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		28.00000	43,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		388.00000	294,000	15.58	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		645.00000	752,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	3,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,640.00000	1,749,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,640.00000	2,749,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,410.00000	9,301,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,410.00000	7,301,000	41.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,410.00000	5,301,000	36.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,410.00000	3,301,000	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	1,000	21.42	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,410.00000	1,302,000	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		22.00000	35,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		432.00000	336,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		596.00000	702,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	3,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,590.00000	1,699,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,590.00000	2,699,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,610.00000	9,501,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,610.00000	7,501,000	41.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,610.00000	5,501,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,610.00000	3,501,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,610.00000	1,501,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		10.00000	15,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		620.00000	516,000	16.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		410.00000	510,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	11,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,390.00000	1,499,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,390.00000	2,499,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,560.00000	9,451,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,560.00000	7,451,000	41.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,560.00000	5,451,000	36.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,560.00000	3,451,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,560.00000	1,451,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		12.00000	18,000	16.69	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		572.00000	469,000	16.69	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		455.00000	557,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		15.00000	8,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,440.00000	1,549,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,440.00000	2,549,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	23.37	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		1,760.00000	1,651,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,660.00000	9,551,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,660.00000	7,551,000	41.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,660.00000	5,551,000	37.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,660.00000	3,551,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,660.00000	1,551,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		8.00000	12,000	17.25	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		668.00000	563,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		366.00000	463,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	14,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,340.00000	1,449,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,340.00000	2,449,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,460.00000	1,351,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		9,010.00000	8,901,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		7,010.00000	6,901,000	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		5,010.00000	4,901,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		3,010.00000	2,901,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2.00000	3,000	19.20	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1,012.00000	904,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		115.00000	178,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		125.00000	79,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		990.00000	1,099,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		1,990.00000	2,099,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		2,990.00000	3,099,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,060.00000	8,951,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,060.00000	6,951,000	40.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,060.00000	4,951,000	35.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,060.00000	2,951,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	19.47	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,062.00000	953,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		95.00000	146,000	14.46	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		155.00000	97,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		941.00000	1,049,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,940.00000	2,049,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,940.00000	3,049,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,460.00000	9,351,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,460.00000	7,351,000	41.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,460.00000	5,351,000	36.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,460.00000	3,351,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		18.00000	28,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		478.00000	379,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		549.00000	654,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		9.00000	5,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,540.00000	1,649,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,540.00000	2,649,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,510.00000	9,401,000	42.92	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	41.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,510.00000	7,401,000	41.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,510.00000	5,401,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,510.00000	3,401,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,510.00000	1,401,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		15.00000	23,000	16.42	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		525.00000	424,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		501.00000	605,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	6,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,490.00000	1,599,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,490.00000	2,599,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,210.00000	8,101,000	42.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,210.00000	6,101,000	38.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,210.00000	4,101,000	33.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,210.00000	2,101,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,790.00000	3,899,000	18.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,260.00000	2,151,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.92	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,660.00000	2,551,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,360.00000	2,251,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,710.00000	2,601,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		2.00000	3,000	18.92	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		962.00000	854,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,060.00000	1,951,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	25.03	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		765.00000	659,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		5.00000	8,000	17.81	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,960.00000	1,851,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	24.48	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	5,000	18.36	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		863.00000	756,000	18.36	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,160.00000	2,051,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	25.51	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		716.00000	610,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		6.00000	9,000	17.53	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04240	6.93340		14.67	59,289,965.60	8,419	71,130.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		42.00000	49,000	18.68	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		1,109.00000	1,007,000	18.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		39.00000	45,000	18.89	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,156.00000	1,053,000	18.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		45.00000	52,000	18.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,062.00000	960,000	18.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,589.00000	1,482,000	20.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		22.00000	24,000	20.80	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,568.00000	3,459,000	24.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.63	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		494.00000	411,000	15.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		127.00000	153,000	15.73	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,492.00000	1,386,000	20.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		25.00000	28,000	20.37	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		658.00000	567,000	16.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		91.00000	109,000	16.57	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		701.00000	608,000	16.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		84.00000	100,000	16.78	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		744.00000	650,000	16.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		77.00000	92,000	16.99	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		455.00000	375,000	15.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		138.00000	167,000	15.51	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		346.00000	275,000	14.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		179.00000	217,000	14.88	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		574.00000	487,000	16.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		107.00000	129,000	16.15	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			7.13430	7.02150		14.93	2,140,290.00	300	15,119.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		192.00000	221,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		621.00000	537,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		181.00000	208,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		660.00000	574,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		204.00000	235,000	15.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		583.00000	501,000	15.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		501.00000	579,000	14.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		180.00000	145,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.23340	7.11960		15.14	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		172.00000	191,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,102.00000	1,008,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		165.00000	183,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,145.00000	1,050,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		179.00000	199,000	17.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,059.00000	966,000	17.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24160	9.13310		19.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,599.00000	1,649,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,666.00000	1,607,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,583.00000	1,632,000	19.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,700.00000	1,640,000	19.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,614.00000	1,667,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,631.00000	1,575,000	19.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.15200	11.04530		13.29	914,464.00	82	23,564.00

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		17.00000	23,000	15.98	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		872.00000	771,000	15.98	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		825.00000	724,000	15.80	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		20.00000	26,000	15.80	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.29190	11.18700		14.01	225,838.00	20	22,654.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		176.00000	200,000	15.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		789.00000	708,000	15.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		166.00000	188,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		829.00000	746,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		187.00000	213,000	14.96	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		750.00000	671,000	14.96	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		532.00000	463,000	14.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		269.00000	305,000	14.33	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,435.00000	1,339,000	16.66	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		72.00000	81,000	16.66	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		951.00000	865,000	15.49	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		138.00000	157,000	15.49	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.42850	11.31800		14.20	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		315.00000	350,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		847.00000	772,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		302.00000	335,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		884.00000	807,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		329.00000	365,000	14.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		811.00000	737,000	14.91	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			0.08440	0.08490		17.47	1,688.00	20	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		157.00000	134,000	19.96	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		267.00000	294,000	19.96	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		14.00000	11,000	24.42	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,124.00000	1,171,000	24.42	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		895.00000	846,000	19.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		5.00000	6,000	19.00	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08610		20.97	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		362.00000	341,000	20.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		452.00000	471,000	20.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		127.00000	118,000	23.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,217.00000	1,248,000	23.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		970.00000	934,000	17.65	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		60.00000	64,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.51490	9.52960		11.75	4,433,943.40	466	11,468.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,670.00000	10,685,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,670.00000	8,685,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,670.00000	6,685,000	32.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,670.00000	4,685,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	22.63	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	12.20	Put		2,670.00000	2,685,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,670.00000	1,685,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		13.00000	11,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		683.00000	696,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		367.00000	354,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		37.00000	39,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,330.00000	1,315,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,520.00000	2,535,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,720.00000	10,735,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,720.00000	8,735,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,720.00000	6,735,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,720.00000	4,735,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,720.00000	2,735,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,720.00000	1,735,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		10.00000	9,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		730.00000	744,000	15.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		325.00000	313,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		45.00000	48,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,280.00000	1,265,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,420.00000	11,435,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,420.00000	9,435,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,420.00000	7,435,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,420.00000	5,435,000	29.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,420.00000	3,435,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,420.00000	2,435,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,421.00000	1,436,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		31.00000	28,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		451.00000	463,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		591.00000	577,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		11.00000	12,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,320.00000	11,335,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.51	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		9,320.00000	9,335,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,320.00000	7,335,000	33.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,320.00000	5,335,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,320.00000	3,335,000	24.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,320.00000	2,335,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,321.00000	1,336,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		45.00000	41,000	13.29	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		365.00000	376,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		687.00000	672,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	7,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,470.00000	10,485,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,470.00000	8,485,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,470.00000	6,485,000	31.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,470.00000	4,485,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,470.00000	2,485,000	22.04	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	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,471.00000	1,486,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		26.00000	24,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		496.00000	509,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		544.00000	531,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		14.00000	16,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,530.00000	1,515,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,570.00000	10,585,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,570.00000	8,585,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,570.00000	6,585,000	31.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,570.00000	4,585,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,570.00000	2,585,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,571.00000	1,586,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		18.00000	16,000	14.39	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		588.00000	601,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		453.00000	440,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		23.00000	25,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,430.00000	1,415,000	16.91	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	8.10	Put		0.00000	0,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,870.00000	10,885,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,870.00000	8,885,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,870.00000	6,885,000	32.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,870.00000	4,885,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,870.00000	2,885,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,870.00000	1,885,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		6.00000	5,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		876.00000	890,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		213.00000	203,000	12.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	88,000	12.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,130.00000	1,116,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,020.00000	11,035,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,020.00000	9,035,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,020.00000	7,035,000	32.70	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	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,020.00000	5,035,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,020.00000	3,035,000	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,020.00000	2,035,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		4.00000	3,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,024.00000	1,038,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		128.00000	120,000	11.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		148.00000	155,000	11.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		981.00000	966,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,320.00000	10,335,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,320.00000	8,335,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,320.00000	6,335,000	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,320.00000	4,335,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,680.00000	1,665,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,370.00000	10,385,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.51	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		8,370.00000	8,385,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,370.00000	6,385,000	31.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,370.00000	4,385,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,370.00000	2,385,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,371.00000	1,386,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		38.00000	34,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		408.00000	419,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		639.00000	625,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	10,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,630.00000	1,615,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,420.00000	10,435,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,420.00000	8,435,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,420.00000	6,435,000	31.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,420.00000	4,435,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,580.00000	1,565,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.37	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		779.00000	793,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		9.00000	8,000	15.27	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		109.00000	101,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		179.00000	186,000	12.19	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		286.00000	274,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		56.00000	59,000	12.53	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.62970	9.64790		12.61	1,222,971.90	127	11,307.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		229.00000	221,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		381.00000	391,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		212.00000	205,000	13.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		414.00000	425,000	13.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		246.00000	238,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		348.00000	358,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		216.00000	221,000	12.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		364.00000	351,000	12.63	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		847.00000	862,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		95.00000	92,000	15.04	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		935.00000	950,000	15.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		83.00000	80,000	15.34	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		599.00000	612,000	14.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		147.00000	142,000	14.13	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.74140	9.75570		13.03	19,482.80	2	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		370.00000	365,000	13.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		414.00000	424,000	13.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		352.00000	346,000	13.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		446.00000	455,000	13.29	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		390.00000	384,000	13.03	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		384.00000	393,000	13.03	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			380.28100	382.40600			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			349.96900	351.61300			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			355.15500	356.82200			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.93410	6.92020		10.29	0.00	0	14,802.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		97.00000	104,000	10.29	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		77.00000	70,000	10.29	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		105.00000	97,000	10.60	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		75.00000	81,000	10.60	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93810	6.93370		10.58	0.00	0	831.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		329.00000	331,000	11.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		95.00000	93,000	11.90	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		291.00000	293,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		107.00000	105,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		368.00000	370,000	12.23	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		84.00000	82,000	12.23	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.94480	6.93760		10.79	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		423.00000	428,000	12.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		135.00000	133,000	12.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		387.00000	391,000	11.96	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		149.00000	146,000	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		461.00000	466,000	12.42	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		123.00000	121,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.95140	6.94220		10.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		470.00000	475,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		178.00000	174,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		435.00000	440,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		193.00000	189,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		506.00000	512,000	12.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		164.00000	161,000	12.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.41980	7.41860		12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		899.00000	903,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		780.00000	783,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		878.00000	882,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		809.00000	812,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		921.00000	924,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		752.00000	754,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.92810	6.84160		8.87	138,562.00	20	654.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	1,000	14.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		859.00000	773,000	14.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	14.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		908.00000	822,000	14.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	13.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		809.00000	723,000	13.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.00370	6.91930		10.99	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		126.00000	160,000	11.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		257.00000	206,000	11.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		111.00000	141,000	11.32	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		292.00000	237,000	11.32	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		144.00000	181,000	10.99	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		225.00000	177,000	10.99	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.15920	7.12960		12.13	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		159.00000	172,000	12.81	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		79.00000	63,000	12.81	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		128.00000	139,000	12.47	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		98.00000	80,000	12.47	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		193.00000	209,000	13.15	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		63.00000	50,000	13.15	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.26150	7.23340		14.21	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		237.00000	245,000	14.21	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		254.00000	234,000	14.21	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		217.00000	225,000	14.38	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		284.00000	264,000	14.38	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		261.00000	272,000	14.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		228.00000	211,000	14.25	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.34300	154.74500			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.60200	157.00900			0.00	0	0.00
GOVI On	03/02/2011	GOVI			350.73600	352.32000			3,507,360.00	1	203.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.00	Call		93,200.00000	77,360,000		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		93,100.00000	77,260,000		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		93,300.00000	77,460,000		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			355.93300	357.53900			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		85,390.00000	69,330,000		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		85,290.00000	69,230,000		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		85,490.00000	69,430,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.33300	147.34900			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.53100	149.53200			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.75400	151.74000			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.78500	399.43600			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			5.83800	5.83400				0.00	0	2,500.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			5.74000	5.69300				0.00	0	2,500.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.70000	5.64400				0.00	2,500	2,500.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.63000	5.55700				0.00	2,500	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.60000	5.53500				0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.59000	5.53600				0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.60000	5.54800				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.68600	5.64200				0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.83900	5.79100				0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.05100	6.00500				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.30000	6.25100				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.47000	6.39700				0.00	0	40,000.00
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			345.45700	347.42300			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			350.57600	352.56900			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.07300	7.01700		4.00	0.00	0	6,186.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.90	Call		3,939.00000	3,705,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		76.00000	91,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		4,140.00000	3,904,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		62.00000	76,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,739.00000	3,508,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		90.00000	109,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.15200	7.09200		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,119.00000	2,917,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		383.00000	434,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,285.00000	3,079,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		344.00000	391,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,957.00000	2,759,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		426.00000	481,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,797.00000	2,604,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		472.00000	531,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.24100	7.17600		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,361.00000	2,199,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,084.00000	1,179,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,486.00000	2,320,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,013.00000	1,105,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,239.00000	2,082,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,158.00000	1,258,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.11400	8.04900		11.00	0.00	0	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,456.00000	8,843,000	11.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Put		253.00000	303,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,876.00000	9,257,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		218.00000	262,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,038.00000	8,432,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		293.00000	350,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,440.00000	4,888,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,319.00000	1,104,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17800	8.11100		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,548.00000	7,034,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,352.00000	1,510,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,902.00000	7,378,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,241.00000	1,389,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,198.00000	6,695,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,470.00000	1,639,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,206.00000	4,566,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,080.00000	2,768,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.24600	8.17600		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,929.00000	4,553,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,200.00000	4,514,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		5,191.00000	4,804,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,973.00000	4,276,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,673.00000	4,310,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,436.00000	4,763,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.86500	6.80800		3.50	0.00	0	639.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		4,065.00000	3,870,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		11.00000	14,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,228.00000	4,032,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	10,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,902.00000	3,707,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		14.00000	17,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.93800	6.87600		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,980.00000	2,804,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		170.00000	196,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		3,119.00000	2,941,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		151.00000	175,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,843.00000	2,670,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		191.00000	221,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.02200	6.95500		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,679.00000	1,553,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		784.00000	862,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,789.00000	1,659,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		743.00000	817,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,586.00000	1,463,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		842.00000	923,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.42600	0.49900			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,052.00000	59,171,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		57,899.00000	60,018,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		56,196.00000	58,316,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34700	0.42100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,971.00000	42,126,000		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	43,154,000		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	41,088,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.63000	7.57400		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,816.00000	4,544,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		112.00000	132,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		5,045.00000	4,771,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		95.00000	113,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,588.00000	4,320,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		131.00000	156,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.71200	7.65400		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,613.00000	3,391,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		659.00000	729,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,799.00000	3,572,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		602.00000	667,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,431.00000	3,214,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		721.00000	796,000	6.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future			7.80100	7.74000		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,841.00000	2,662,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,586.00000	1,703,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,987.00000	2,803,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,493.00000	1,605,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,699.00000	2,525,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,684.00000	1,806,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.79000	7.70900		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,713.00000	4,290,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		193.00000	245,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,963.00000	4,533,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		166.00000	211,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,467.00000	4,051,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		225.00000	284,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.87000	7.78500		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,565.00000	4,182,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		584.00000	685,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,783.00000	4,393,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		531.00000	625,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,351.00000	3,976,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		642.00000	751,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.95700	7.86900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,805.00000	2,537,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,083.00000	2,301,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.05	Call		2,960.00000	2,682,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,964.00000	2,172,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,655.00000	2,395,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,208.00000	2,434,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.67400	6.61500		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,614.00000	3,458,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	4,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,741.00000	3,584,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,487.00000	3,331,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	4,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.75100	6.68600		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,110.00000	1,974,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		139.00000	162,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,213.00000	2,075,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		123.00000	144,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,008.00000	1,874,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		157.00000	182,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.84500	6.77200		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,152.00000	1,056,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		645.00000	712,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,219.00000	1,120,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		602.00000	665,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,087.00000	995,000	2.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Put		691.00000	762,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.90700	7.82100		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,683.00000	5,193,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		138.00000	179,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,950.00000	5,455,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		118.00000	154,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,419.00000	4,935,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		162.00000	209,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.98500	7.89500		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,375.00000	3,968,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		805.00000	940,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,594.00000	4,178,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		737.00000	863,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,160.00000	3,762,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		879.00000	1,023,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.06900	7.97500		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,513.00000	3,181,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,912.00000	2,131,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,689.00000	3,348,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,800.00000	2,010,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,342.00000	3,019,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,029.00000	2,258,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.01100	7.92500		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,396.00000	4,896,000	9.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Put		214.00000	272,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,668.00000	5,161,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		184.00000	235,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,126.00000	4,635,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		247.00000	314,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.08300	7.99400		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,158.00000	3,752,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,001.00000	1,161,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,380.00000	3,964,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		919.00000	1,068,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,941.00000	3,546,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,090.00000	1,260,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.16000	8.06700		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,467.00000	3,137,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,334.00000	2,582,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,644.00000	3,304,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,205.00000	2,443,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,295.00000	2,974,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,470.00000	2,727,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.16200	8.08200		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,902.00000	7,250,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		261.00000	325,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,250.00000	7,591,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		227.00000	284,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Call		7,552.00000	6,909,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		297.00000	370,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.21100	8.12800		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,034.00000	4,541,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,822.00000	2,064,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,311.00000	4,804,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,682.00000	1,910,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,762.00000	4,284,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,969.00000	2,226,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.26100	8.17700		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,575.00000	5,113,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,803.00000	3,077,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,830.00000	5,356,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,643.00000	2,904,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,324.00000	4,874,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,971.00000	3,257,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,806.00000	14,120,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		343.00000	393,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.90700	2.00200			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		2,793.00000	3,335,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		3,068.00000	3,611,000		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		2,516.00000	3,059,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.55100	2.56900			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,046.00000	4,219,000		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		4,503.00000	4,676,000		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		3,586.00000	3,759,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,741.47000	13,665.59000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		1,663.00000	2,415,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		7.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		1,663.00000	2,415,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		7.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		1,663.00000	2,415,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		7.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,930.83000	13,854.36000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		2,582.00000	3,320,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		38.00000	12,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		2,582.00000	3,320,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		39.00000	12,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		2,583.00000	3,320,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		39.00000	12,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			346.55900	348.05100			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/05/2011	Index Future			351.63000	353.14100			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.04820	1.03110		14.21	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		362.00000	511,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		51.00000	29,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		99.00000	167,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		288.00000	185,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		818.00000	987,000	17.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		7.00000	5,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06570	1.04830		14.30	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		334.00000	428,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		351.00000	271,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		173.00000	231,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		690.00000	574,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		630.00000	762,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		147.00000	105,000	14.00	0.00	0	0.00
Total for Derivatives :										103,186,363.00	18,960	1,132,266.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										103,186,363.00	18,960	1,132,266.00