



Daily MTM Report

Daily summary for: 18/10/2010

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			6.92430	6.87120		14.36	32,516,512.80	4,696	291,270.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,079.00000	9,026,000	40.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,079.00000	7,026,000	38.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,079.00000	5,026,000	35.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	27.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,079.00000	3,026,000	27.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		5.00000	6,000	18.64	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,084.00000	1,032,000	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		125.00000	145,000	14.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		204.00000	171,000	14.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		924.00000	977,000	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,921.00000	1,974,000	23.82	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	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,921.00000	2,974,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,680.00000	1,627,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,129.00000	9,076,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,129.00000	7,076,000	38.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,129.00000	5,076,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.05	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,129.00000	3,076,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		108.00000	126,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		237.00000	202,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		875.00000	927,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,871.00000	1,924,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,871.00000	2,924,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,179.00000	9,126,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,179.00000	7,126,000	39.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,179.00000	5,126,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,179.00000	3,126,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		4.00000	4,000	19.04	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,183.00000	1,130,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		93.00000	108,000	14.97	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		272.00000	234,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		826.00000	878,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,821.00000	1,874,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,821.00000	2,874,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,229.00000	9,176,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,229.00000	7,176,000	39.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,229.00000	5,176,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,229.00000	3,176,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3.00000	4,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,232.00000	1,180,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		79.00000	93,000	15.18	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		308.00000	269,000	15.18	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		778.00000	830,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	6,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,771.00000	1,824,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,771.00000	2,824,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		5.00000	5,000	18.84	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,134.00000	1,081,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,279.00000	9,226,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,279.00000	7,226,000	39.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,279.00000	5,226,000	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,279.00000	3,226,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		3.00000	3,000	19.45	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,282.00000	1,229,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		68.00000	80,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		347.00000	306,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		730.00000	781,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	7,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,721.00000	1,774,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.61	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		2,721.00000	2,774,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,329.00000	9,276,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,329.00000	7,276,000	39.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,329.00000	5,276,000	35.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,329.00000	3,276,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3.00000	3,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,332.00000	1,279,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		58.00000	68,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		387.00000	344,000	15.59	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		682.00000	733,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		11.00000	9,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,671.00000	1,724,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,671.00000	2,724,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,379.00000	9,326,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,379.00000	7,326,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,379.00000	5,326,000	35.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,379.00000	3,326,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2.00000	2,000	19.86	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,381.00000	1,328,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		49.00000	58,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		428.00000	384,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		635.00000	685,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	11,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,621.00000	1,674,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,621.00000	2,674,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,579.00000	9,526,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,579.00000	7,526,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,579.00000	5,526,000	36.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,579.00000	3,526,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,580.00000	1,527,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		26.00000	30,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		605.00000	556,000	16.60	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	6.45	Call		455.00000	501,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		34.00000	27,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,421.00000	1,475,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,421.00000	2,474,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,529.00000	9,476,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,529.00000	7,476,000	39.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,529.00000	5,476,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,529.00000	3,476,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	2,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,530.00000	1,478,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		31.00000	36,000	16.40	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		560.00000	512,000	16.40	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		499.00000	546,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		28.00000	22,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,471.00000	1,524,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,471.00000	2,524,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.28	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,730.00000	1,677,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,629.00000	9,576,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,629.00000	7,576,000	39.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,629.00000	5,576,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,629.00000	3,576,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,630.00000	1,577,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		22.00000	26,000	16.81	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		651.00000	602,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		413.00000	458,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		42.00000	34,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,372.00000	1,425,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,371.00000	2,424,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,431.00000	1,378,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,979.00000	8,926,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,979.00000	6,926,000	38.72	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	34.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,979.00000	4,926,000	34.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,979.00000	2,926,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		7.00000	8,000	18.23	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		986.00000	934,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		167.00000	197,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		146.00000	123,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,023.00000	1,076,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,021.00000	2,074,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,021.00000	3,074,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,029.00000	8,976,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,029.00000	6,976,000	38.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,029.00000	4,976,000	34.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,029.00000	2,976,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		6.00000	7,000	18.43	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,035.00000	983,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		145.00000	168,000	14.36	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		174.00000	144,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		974.00000	1,026,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,971.00000	2,024,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,971.00000	3,024,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,429.00000	9,376,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,429.00000	7,376,000	39.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,429.00000	5,376,000	35.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,429.00000	3,376,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		42.00000	50,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		471.00000	426,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		589.00000	638,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		18.00000	14,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,571.00000	1,624,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,571.00000	2,624,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,479.00000	9,426,000	40.28	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	14.35	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,479.00000	7,426,000	39.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,479.00000	5,426,000	36.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,479.00000	3,426,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,481.00000	1,428,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		36.00000	42,000	16.20	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		515.00000	468,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		543.00000	592,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		22.00000	18,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,521.00000	1,574,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,521.00000	2,574,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,179.00000	8,126,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,179.00000	6,126,000	37.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,179.00000	4,126,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,179.00000	2,126,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,821.00000	3,874,000	21.70	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	3.05	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,229.00000	2,176,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.51	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,629.00000	2,576,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,329.00000	2,276,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,679.00000	2,626,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		8.00000	10,000	18.03	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		937.00000	886,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,029.00000	1,976,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	22.50	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		745.00000	695,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		16.00000	19,000	17.21	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,930.00000	1,877,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	22.10	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		12.00000	14,000	17.62	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		841.00000	790,000	17.62	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,129.00000	2,076,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	23.01	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		698.00000	648,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		19.00000	22,000	17.01	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.01800	6.96500		14.79	39,834,168.00	5,676	55,201.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		59.00000	63,000	18.94	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		1,094.00000	1,045,000	18.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		56.00000	59,000	19.14	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,141.00000	1,091,000	19.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		63.00000	67,000	18.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,048.00000	999,000	18.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,568.00000	1,517,000	21.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		33.00000	35,000	21.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,537.00000	3,484,000	24.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.15	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		493.00000	453,000	16.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		158.00000	171,000	16.04	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,472.00000	1,421,000	20.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		37.00000	39,000	20.59	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		652.00000	609,000	16.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		117.00000	127,000	16.86	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		694.00000	650,000	17.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		109.00000	118,000	17.07	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		736.00000	691,000	17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		101.00000	109,000	17.28	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		455.00000	417,000	15.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		170.00000	185,000	15.83	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		349.00000	315,000	15.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		214.00000	233,000	15.21	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		571.00000	529,000	16.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		136.00000	147,000	16.45	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			7.11070	7.05780		14.91	0.00	0	15,218.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		219.00000	232,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		611.00000	571,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		207.00000	220,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		649.00000	609,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		231.00000	246,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		573.00000	535,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		540.00000	576,000	14.88	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		182.00000	165,000	14.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.21210	7.15910		15.16	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		196.00000	204,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,087.00000	1,042,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		189.00000	196,000	17.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,130.00000	1,084,000	17.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		204.00000	212,000	17.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,045.00000	1,000,000	17.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19230	9.13860		19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,581.00000	1,610,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,642.00000	1,618,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,566.00000	1,594,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,677.00000	1,652,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,597.00000	1,627,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,608.00000	1,585,000	19.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.00000	11.00610		12.66	10,560,000.00	960	21,793.00

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		33.00000	29,000	15.17	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		927.00000	929,000	15.17	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		881.00000	883,000	15.03	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		37.00000	33,000	15.03	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.14060	11.14770		13.61	66,843.60	6	22,930.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		190.00000	182,000	14.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		842.00000	841,000	14.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		180.00000	172,000	15.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		882.00000	881,000	15.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		201.00000	193,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		803.00000	802,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		581.00000	580,000	14.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		279.00000	271,000	14.24	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,488.00000	1,489,000	16.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		86.00000	80,000	16.56	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,005.00000	1,005,000	15.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		153.00000	146,000	15.40	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.27840	11.28700		13.69	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		318.00000	310,000	14.76	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		881.00000	882,000	14.76	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		305.00000	298,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		918.00000	920,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		331.00000	323,000	14.67	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		844.00000	845,000	14.67	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			0.08530	0.08450		17.63	2,559.00	30	191.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		204.00000	230,000	19.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		354.00000	300,000	19.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		36.00000	39,000	23.46	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,186.00000	1,109,000	23.46	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		871.00000	945,000	18.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		21.00000	15,000	18.79	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08580		21.05	0.00	0	1,185.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		392.00000	421,000	20.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		512.00000	461,000	20.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		159.00000	170,000	23.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,279.00000	1,210,000	23.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		962.00000	1,027,000	17.42	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		82.00000	67,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.66650	9.62860		12.32	1,159,980.00	120	10,652.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,571.00000	10,534,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,571.00000	8,534,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,571.00000	6,534,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,571.00000	4,534,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.68	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		2,572.00000	2,535,000	20.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		4.00000	4,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,575.00000	1,538,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		44.00000	48,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		615.00000	582,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		481.00000	512,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		52.00000	46,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,430.00000	1,468,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	2,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,422.00000	2,385,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,621.00000	10,584,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,621.00000	8,584,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,621.00000	6,584,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,621.00000	4,584,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,622.00000	2,584,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		3.00000	3,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,624.00000	1,587,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		39.00000	42,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		660.00000	626,000	14.21	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	9.25	Call		440.00000	471,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		61.00000	55,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,380.00000	1,418,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	2,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,321.00000	11,284,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,321.00000	9,284,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,321.00000	7,284,000	32.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,321.00000	5,284,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,321.00000	3,284,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,322.00000	2,285,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		6.00000	7,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,327.00000	1,291,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		85.00000	92,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		406.00000	376,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		700.00000	735,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		21.00000	19,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,221.00000	11,184,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,221.00000	9,184,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,221.00000	7,184,000	31.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,221.00000	5,184,000	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,221.00000	3,184,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,222.00000	2,185,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		8.00000	9,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,229.00000	1,193,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		110.00000	119,000	12.95	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		331.00000	303,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		793.00000	829,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		14.00000	13,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,371.00000	10,334,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,371.00000	8,334,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,371.00000	6,334,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,371.00000	4,334,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,372.00000	2,335,000	19.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		6.00000	6,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,377.00000	1,340,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		75.00000	81,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		446.00000	415,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		654.00000	689,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		25.00000	23,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,630.00000	1,667,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,471.00000	10,434,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,471.00000	8,434,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,471.00000	6,434,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,471.00000	4,434,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,472.00000	2,435,000	20.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		4.00000	5,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,475.00000	1,439,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		57.00000	62,000	13.74	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		528.00000	496,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		566.00000	599,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		37.00000	33,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,530.00000	1,568,000	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1.00000	2,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,771.00000	10,734,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,771.00000	8,734,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,771.00000	6,734,000	31.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,771.00000	4,734,000	27.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,771.00000	2,734,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,773.00000	1,736,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		26.00000	28,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		797.00000	762,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		327.00000	354,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		98.00000	88,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,231.00000	1,269,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		2.00000	3,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,921.00000	10,884,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,921.00000	8,884,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,921.00000	6,884,000	31.61	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	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,921.00000	4,884,000	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,921.00000	2,884,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,923.00000	1,886,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		18.00000	19,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		939.00000	903,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		230.00000	252,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		151.00000	136,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,083.00000	1,121,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		4.00000	5,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,221.00000	10,184,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,221.00000	8,184,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,221.00000	6,184,000	30.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,221.00000	4,184,000	26.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,779.00000	1,817,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,271.00000	10,234,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,271.00000	8,234,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,271.00000	6,234,000	30.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,271.00000	4,234,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,272.00000	2,235,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		7.00000	7,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,278.00000	1,241,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		97.00000	105,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		368.00000	339,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		746.00000	782,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		17.00000	16,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,729.00000	1,767,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,321.00000	10,284,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,321.00000	8,284,000	33.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,321.00000	6,284,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,321.00000	4,284,000	26.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,679.00000	1,717,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.86	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	10.30	Put		705.00000	670,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		34.00000	36,000	14.37	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		201.00000	222,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		172.00000	156,000	12.44	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		401.00000	431,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		72.00000	65,000	13.15	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.78490	9.74930		12.96	0.00	0	12,049.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		311.00000	314,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		362.00000	329,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		293.00000	294,000	13.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		394.00000	359,000	13.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		331.00000	338,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		332.00000	303,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		216.00000	193,000	12.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		465.00000	478,000	12.94	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		801.00000	761,000	14.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		150.00000	146,000	14.73	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		884.00000	844,000	15.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		133.00000	129,000	15.02	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.90090	9.86790		13.09	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		468.00000	467,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		400.00000	366,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		444.00000	442,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		426.00000	391,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		493.00000	493,000	13.05	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	13/06/2011	Foreign Exchange Future	9.75	Put		375.00000	342,000	13.05	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			375.45200	374.13100			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			345.69000	344.42700			0.00	0	1,303.00
ALBI	On	03/02/2011	Index Future			350.94900	349.67300			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82030	6.75460		9.63	347,835.30	51	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		66.00000	72,000	10.04	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		211.00000	152,000	10.04	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		248.00000	187,000	10.24	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		53.00000	57,000	10.24	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.83530	6.76990		10.56	0.00	0	631.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		237.00000	260,000	10.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		167.00000	125,000	10.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		210.00000	230,000	10.69	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		190.00000	145,000	10.69	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		266.00000	292,000	10.82	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		146.00000	107,000	10.82	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.84600	6.78070		10.96	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		324.00000	353,000	11.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		193.00000	157,000	11.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		296.00000	322,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		215.00000	176,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		354.00000	385,000	11.18	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		173.00000	139,000	11.18	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	19/09/2011	Foreign Exchange Future			6.84270	6.77740		11.49	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		372.00000	404,000	11.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		245.00000	211,000	11.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		345.00000	376,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		268.00000	233,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		401.00000	434,000	11.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		224.00000	191,000	11.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.36310	7.31970		12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		856.00000	878,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		836.00000	815,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		840.00000	857,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		870.00000	844,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		878.00000	901,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		808.00000	788,000	12.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.82160	6.79140		11.20	0.00	0	706.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		5.00000	4,000	15.65	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		914.00000	882,000	15.65	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		4.00000	3,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		963.00000	931,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		6.00000	5,000	15.40	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		865.00000	833,000	15.40	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.89700	6.86770		10.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		128.00000	133,000	11.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		310.00000	286,000	11.34	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	7.10	Call		114.00000	118,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		346.00000	321,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		143.00000	150,000	11.19	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		275.00000	253,000	11.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.25520	7.18000		14.22	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		243.00000	290,000	14.98	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		113.00000	85,000	14.98	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		212.00000	255,000	14.79	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		132.00000	100,000	14.79	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		276.00000	326,000	15.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		96.00000	71,000	15.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.36000	7.28450		14.89	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		295.00000	333,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		261.00000	223,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		272.00000	307,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		288.00000	247,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		321.00000	361,000	14.86	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		237.00000	201,000	14.86	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.77900	151.36400			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			154.02300	153.60200			0.00	0	0.00
GOVI On	04/11/2010	GOVI			346.26300	345.01400			76,177,860.00	22	165.00
GOVI On	04/11/2010	GOVI	329.00	Call		160,140.00000	172,630,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	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	
GOVI	On	04/11/2010	GOVI	329.01	Call		160,040.00000	172,530,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	Call		160,240.00000	172,730,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	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	
ILBI	On	04/11/2010	Index Future				395.18300	395.33300	0.00	0	509.00	
ILBI	On	03/02/2011	Index Future				401.30200	401.45700	0.00	0	0.00	
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future				5.99700	5.97100		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future				5.88400	5.89200		0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future				5.81300	5.78000		0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future				5.71900	5.71900		0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future				5.66500	5.70100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.65200	5.70100			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.71600	5.74300			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.89300	5.91500			0.00	0	8,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.08200	6.08900			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.30200	6.30700			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.55400	6.56000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.59700	6.63800			0.00	2,500	15,000.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			342.22900	340.89100			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			347.43600	346.08300			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.08400	7.15500		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		6,083.00000	6,415,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,302.00000	6,634,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,863.00000	6,195,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		69.00000	27,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,666.00000	1,956,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.15400	7.23000		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,237.00000	3,507,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		320.00000	253,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,417.00000	3,693,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		286.00000	225,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,059.00000	3,323,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		356.00000	284,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.22700	7.30700		4.25	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	05/05/2011	Bond Future	7.75	Call		2,695.00000	2,918,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		862.00000	750,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,839.00000	3,067,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		801.00000	694,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,555.00000	2,771,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		927.00000	808,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,418.00000	2,628,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		995.00000	870,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.96600	8.01200		10.75	0.00	0	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,934.00000	12,413,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,379.00000	12,858,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,486.00000	11,965,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		22.00000	8,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,352.00000	7,817,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.02000	8.06700		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,556.00000	9,959,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		537.00000	458,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,959.00000	10,368,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		485.00000	412,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,155.00000	9,551,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		594.00000	508,000	12.31	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	7.75	Put		4,870.00000	4,520,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,565.00000	1,697,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.07600	8.12400		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,094.00000	8,421,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,029.00000	1,872,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,440.00000	8,773,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,910.00000	1,758,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,753.00000	8,072,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,156.00000	1,990,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.78029	209.76402			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		104,539.00000	104,539,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,415.00000	104,415,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,663.00000	104,664,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			229.30003	229.05123			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,000.00000	124,003,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		123,384.00000	123,387,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,620.00000	124,623,000		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	04/11/2010	Bond Future			6.93200	7.00300		4.00	0.00	0	1,488.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,303.00000	5,563,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,474.00000	5,734,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,131.00000	5,391,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,816.00000	2,063,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		18.00000	5,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		107.00000	50,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,005.00000	1,208,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,569.00000	3,829,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,020.00000	791,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		90.00000	121,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			6.99100	7.06800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,278.00000	3,514,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		125.00000	95,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,429.00000	3,668,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		110.00000	83,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,128.00000	3,360,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		141.00000	107,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.06100	7.14100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,463.00000	2,650,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		515.00000	443,000	3.94	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	05/05/2011	Bond Future	7.80	Call		2,585.00000	2,776,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		479.00000	411,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,344.00000	2,527,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		554.00000	478,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.47900	0.46200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		58,742.00000	58,242,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		59,595.00000	59,096,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		57,879.00000	57,380,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42700	0.40900			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,318.00000	39,797,000		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		41,346.00000	40,825,000		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		39,280.00000	38,759,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.59000	7.65600		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,115.00000	8,469,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,356.00000	8,710,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,872.00000	8,227,000	7.04	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	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.66400	7.73300		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,245.00000	4,535,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		368.00000	300,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,456.00000	4,751,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		333.00000	270,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,037.00000	4,322,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		407.00000	334,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.74000	7.81100		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,273.00000	3,504,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,107.00000	983,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,445.00000	3,683,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,036.00000	919,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,105.00000	3,330,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,183.00000	1,052,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.72400	7.78500		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,304.00000	8,670,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,572.00000	8,938,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,035.00000	8,401,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		6,950.00000	7,316,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	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	03/02/2011	Bond Future			7.79100	7.85500		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,199.00000	4,484,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		533.00000	445,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,425.00000	4,717,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		482.00000	401,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,975.00000	4,254,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		587.00000	493,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.86500	7.93000		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,299.00000	4,550,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,142.00000	1,025,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,500.00000	4,756,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,072.00000	960,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,102.00000	4,347,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,217.00000	1,093,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.75000	6.82700		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,637.00000	4,857,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,772.00000	4,992,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,503.00000	4,722,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,215.00000	1,423,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		17.00000	5,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,279.00000	3,499,000	3.34	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	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		408.00000	263,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		188.00000	263,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.80500	6.88900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,931.00000	3,139,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		47.00000	33,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,051.00000	3,261,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		39.00000	27,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,810.00000	3,017,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		53.00000	38,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.87900	6.96700		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,718.00000	1,867,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		433.00000	368,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,806.00000	1,960,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		402.00000	341,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,633.00000	1,779,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		468.00000	400,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.82300	7.86400		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,237.00000	8,495,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,517.00000	8,775,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,956.00000	8,214,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.40	Call		9,073.00000	9,331,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.88600	7.92900		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,233.00000	5,448,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		354.00000	304,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,483.00000	5,702,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		317.00000	272,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,985.00000	5,195,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		394.00000	339,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.95700	8.00000		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,295.00000	4,458,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,357.00000	1,262,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,501.00000	4,668,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,276.00000	1,184,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,093.00000	4,252,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,444.00000	1,344,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.87200	7.91800		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,298.00000	8,603,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,590.00000	8,896,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,005.00000	8,310,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.93300	7.98000		9.25	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	Call		5,296.00000	5,536,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		471.00000	406,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,553.00000	5,798,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		426.00000	366,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,042.00000	5,277,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		520.00000	450,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.99700	8.04500		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,287.00000	4,479,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,455.00000	1,341,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,501.00000	4,699,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,364.00000	1,257,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,076.00000	4,263,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,549.00000	1,431,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.97800	8.02400		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,182.00000	8,601,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3.00000	0,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,564.00000	8,984,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2.00000	1,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,797.00000	8,216,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4.00000	1,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,264.00000	4,634,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		100.00000	48,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		405.00000	255,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,426.00000	2,697,000	15.19	0.00	0	54.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Call		10,060.00000	10,481,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,826.00000	2,428,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		264.00000	287,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.01900	8.06600		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,327.00000	8,677,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		542.00000	465,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,660.00000	9,017,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		493.00000	423,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,994.00000	8,339,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		594.00000	513,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.06100	8.10800		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,672.00000	5,930,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,281.00000	2,116,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,952.00000	6,217,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,145.00000	1,987,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,396.00000	5,646,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,425.00000	2,252,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.10000	8.14700		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,429.00000	6,672,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,391.00000	3,216,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,713.00000	6,961,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,260.00000	3,089,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,150.00000	6,387,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,531.00000	3,350,000	16.36	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	10.10	Call		15,639.00000	15,996,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		910.00000	848,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			123.72613	123.88439			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,268.00000	91,266,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,630.00000	90,627,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,912.00000	91,910,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.37017	102.35956			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,630.00000	95,631,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,349.00000	95,349,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,913.00000	95,913,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.58200	2.60300			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,791.00000	3,996,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		4,257.00000	4,462,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		3,323.00000	3,528,000		0.00	0	0.00
R212	On	04/11/2010	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
TRT1	On	04/11/2010			342.19600	340.99500			0.00	0	100.00
TRT1	On	03/02/2011			347.25700	346.03700			0.00	0	0.00
Total for Derivatives :									160,665,758.70	14,061	1,094,805.00

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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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:										160,665,758.70	14,061	1,094,805.00