



Daily MTM Report

Daily summary for: 07/10/2010

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			6.95280	6.94270		14.53	41,619,460.80	5,986	303,357.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,007.00000	8,997,000	39.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,007.00000	6,997,000	37.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,007.00000	4,997,000	33.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	25.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,007.00000	2,997,000	25.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		9.00000	10,000	18.14	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,016.00000	1,007,000	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		164.00000	174,000	14.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		171.00000	171,000	14.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		995.00000	1,006,000	17.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		2.00000	3,000	17.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,993.00000	2,003,000	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,993.00000	3,003,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,609.00000	1,599,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,057.00000	9,047,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,057.00000	7,047,000	37.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,057.00000	5,047,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	26.14	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,057.00000	3,047,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		143.00000	153,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		200.00000	200,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		946.00000	957,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	4,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,943.00000	1,953,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,943.00000	2,953,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,107.00000	9,097,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,107.00000	7,097,000	37.89	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	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,107.00000	5,097,000	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,107.00000	3,097,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		7.00000	7,000	18.50	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,114.00000	1,104,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		125.00000	134,000	14.89	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		232.00000	231,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		897.00000	908,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,893.00000	1,903,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,893.00000	2,903,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,157.00000	9,147,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,157.00000	7,147,000	37.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,157.00000	5,147,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,157.00000	3,147,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		6.00000	6,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,163.00000	1,153,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		109.00000	117,000	15.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		266.00000	264,000	15.07	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		849.00000	860,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	7,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,843.00000	1,853,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,843.00000	2,853,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		8.00000	9,000	18.32	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,065.00000	1,056,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,207.00000	9,197,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,207.00000	7,197,000	38.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,207.00000	5,197,000	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,207.00000	3,197,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		5.00000	6,000	18.86	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,212.00000	1,203,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		94.00000	102,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		301.00000	299,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		800.00000	811,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		7.00000	8,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,793.00000	1,803,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.50	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		2,793.00000	2,803,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,257.00000	9,247,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,257.00000	7,247,000	38.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,257.00000	5,247,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,257.00000	3,247,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		4.00000	5,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,261.00000	1,252,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		81.00000	89,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		338.00000	336,000	15.44	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		753.00000	764,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	11,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,743.00000	1,753,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,743.00000	2,753,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,307.00000	9,297,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,307.00000	7,297,000	38.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,307.00000	5,297,000	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,307.00000	3,297,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		4.00000	4,000	19.22	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,311.00000	1,301,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		70.00000	77,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		377.00000	374,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		705.00000	716,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		12.00000	13,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,693.00000	1,703,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,693.00000	2,703,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,507.00000	9,497,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,507.00000	7,497,000	38.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,507.00000	5,497,000	34.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,507.00000	3,497,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		2.00000	3,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,509.00000	1,500,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		39.00000	43,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		546.00000	540,000	16.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		523.00000	534,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		30.00000	31,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,493.00000	1,503,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,493.00000	2,503,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,457.00000	9,447,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,457.00000	7,447,000	38.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,457.00000	5,447,000	34.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,457.00000	3,447,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,460.00000	1,450,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		45.00000	50,000	16.16	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		502.00000	497,000	16.16	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		567.00000	579,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		24.00000	26,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,543.00000	1,553,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,543.00000	2,553,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	20.49	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,659.00000	1,649,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,557.00000	9,547,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,557.00000	7,547,000	38.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,557.00000	5,547,000	35.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,557.00000	3,547,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,559.00000	1,549,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		33.00000	37,000	16.52	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		590.00000	584,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		479.00000	491,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		36.00000	38,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,443.00000	1,453,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,443.00000	2,453,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		3.00000	4,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,360.00000	1,351,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,907.00000	8,897,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,907.00000	6,897,000	37.62	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	11.85	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,907.00000	4,897,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,907.00000	2,897,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		12.00000	13,000	17.78	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		919.00000	910,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		220.00000	231,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		127.00000	128,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,095.00000	1,105,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,093.00000	2,103,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,093.00000	3,103,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,957.00000	8,947,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,957.00000	6,947,000	37.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,957.00000	4,947,000	33.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,957.00000	2,947,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		10.00000	11,000	17.96	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		967.00000	958,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		191.00000	201,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		148.00000	148,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,045.00000	1,055,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,043.00000	2,053,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,043.00000	3,053,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,357.00000	9,347,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,357.00000	7,347,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,357.00000	5,347,000	34.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,357.00000	3,347,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		61.00000	67,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		418.00000	414,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		658.00000	670,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	17,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,643.00000	1,653,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,643.00000	2,653,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,407.00000	9,397,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,407.00000	7,397,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,407.00000	5,397,000	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,407.00000	3,397,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,410.00000	1,400,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		52.00000	58,000	15.98	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		459.00000	455,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		612.00000	624,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	21,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,593.00000	1,603,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,593.00000	2,603,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,107.00000	8,097,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,107.00000	6,097,000	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,107.00000	4,097,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,108.00000	2,098,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,893.00000	3,903,000	20.03	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	3.05	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,158.00000	2,148,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	22.38	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,557.00000	2,547,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,257.00000	2,247,000	22.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,607.00000	2,597,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		14.00000	15,000	17.60	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		871.00000	862,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,958.00000	1,948,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	21.57	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		682.00000	675,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		25.00000	28,000	16.88	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,858.00000	1,848,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	21.21	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		18.00000	21,000	17.24	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		775.00000	768,000	17.24	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,058.00000	2,048,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	21.96	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		636.00000	629,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		29.00000	32,000	16.70	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.05190	7.04020		14.96	606,463.40	86	54,246.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		71.00000	73,000	18.69	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		1,031.00000	1,021,000	18.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		67.00000	69,000	18.88	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,077.00000	1,067,000	18.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		76.00000	78,000	18.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		986.00000	976,000	18.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,501.00000	1,489,000	20.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		41.00000	41,000	20.65	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,462.00000	3,450,000	23.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	23.77	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		445.00000	440,000	15.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		185.00000	192,000	15.94	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,405.00000	1,393,000	20.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		45.00000	45,000	20.26	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		599.00000	592,000	16.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		139.00000	144,000	16.72	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		639.00000	632,000	16.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		129.00000	134,000	16.92	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		681.00000	673,000	17.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		121.00000	125,000	17.12	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		409.00000	405,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		199.00000	207,000	15.74	0.00	0	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.14940	7.13740		15.11	8,121,718.40	1,136	14,518.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		248.00000	256,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		561.00000	557,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		235.00000	242,000	16.29	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	7.50	Put		598.00000	593,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		261.00000	270,000	15.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		524.00000	521,000	15.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		598.00000	612,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		161.00000	163,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.25610	7.24430		15.39	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		219.00000	223,000	17.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,025.00000	1,017,000	17.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		211.00000	215,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,067.00000	1,059,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		227.00000	232,000	17.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		983.00000	976,000	17.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21070	9.19720		18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		0.00000	1,534,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		0.00000	1,523,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		0.00000	1,518,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		0.00000	1,557,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		0.00000	1,550,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		0.00000	1,489,000	18.35	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.08360	11.01900		13.94	8,224,031.20	742	22,671.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		45.00000	59,000	15.81	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		926.00000	875,000	15.81	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		881.00000	831,000	15.70	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		50.00000	65,000	15.70	0.00	0	50.00

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			11.23350	11.16610		14.13	337,005.00	30	22,561.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		204.00000	233,000	15.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		838.00000	800,000	15.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		194.00000	221,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		878.00000	838,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		215.00000	245,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		799.00000	762,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		580.00000	550,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		296.00000	333,000	14.55	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,479.00000	1,427,000	16.86	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		95.00000	110,000	16.86	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,000.00000	957,000	15.71	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		166.00000	190,000	15.71	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.38050	11.31190		14.14	0.00	0	1,510.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		338.00000	367,000	14.94	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		876.00000	837,000	14.94	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		325.00000	353,000	15.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		913.00000	873,000	15.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		351.00000	382,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		839.00000	802,000	14.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08450	0.08380		16.43	1,690.00	20	121.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		186.00000	204,000	18.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		406.00000	354,000	18.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		33.00000	37,000	22.47	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	0.10	Put		1,253.00000	1,187,000	22.47	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		813.00000	869,000	17.05	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		33.00000	19,000	17.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08580	0.08510		20.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		359.00000	377,000	19.18	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		549.00000	497,000	19.18	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		140.00000	145,000	21.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,330.00000	1,265,000	21.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		910.00000	959,000	16.89	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		100.00000	79,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.68650	9.63590		13.06	416,519.50	43	10,453.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,564.00000	10,514,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,564.00000	8,514,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,564.00000	6,514,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,564.00000	4,514,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,565.00000	2,515,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		6.00000	8,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,570.00000	1,522,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		56.00000	70,000	14.53	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	10.20	Put		620.00000	584,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		496.00000	540,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	54,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,438.00000	1,488,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		2.00000	2,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,415.00000	2,365,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,614.00000	10,564,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,614.00000	8,564,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,614.00000	6,564,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,614.00000	4,564,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,615.00000	2,565,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		5.00000	7,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,619.00000	1,571,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		50.00000	63,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		664.00000	627,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		456.00000	500,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		70.00000	64,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,388.00000	1,439,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		2.00000	3,000	16.13	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	20.95	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,314.00000	11,264,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,314.00000	9,264,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,314.00000	7,264,000	32.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,314.00000	5,264,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,314.00000	3,264,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	2,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,315.00000	2,266,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		10.00000	13,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,324.00000	1,277,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		102.00000	123,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		416.00000	387,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		710.00000	757,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		24.00000	21,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,214.00000	11,164,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,214.00000	9,164,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,214.00000	7,164,000	32.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.89	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	14.85	Put		5,214.00000	5,164,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,214.00000	3,164,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,216.00000	2,166,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		12.00000	16,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,226.00000	1,180,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		128.00000	153,000	13.50	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		342.00000	317,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		802.00000	850,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		16.00000	14,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,364.00000	10,314,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,364.00000	8,314,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,364.00000	6,314,000	31.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,364.00000	4,314,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	2,000	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,365.00000	2,316,000	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		9.00000	12,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,373.00000	1,326,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		90.00000	110,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		454.00000	424,000	13.94	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	9.00	Call		665.00000	712,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		29.00000	26,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,637.00000	1,688,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	2,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,464.00000	10,414,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,464.00000	8,414,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,464.00000	6,414,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,464.00000	4,414,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,465.00000	2,415,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		7.00000	9,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,471.00000	1,423,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		71.00000	88,000	14.23	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		535.00000	502,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		578.00000	624,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		42.00000	38,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,538.00000	1,588,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		2.00000	2,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,764.00000	10,714,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.06	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	18.40	Put		8,764.00000	8,714,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,764.00000	6,714,000	31.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,764.00000	4,714,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,765.00000	2,715,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		4.00000	5,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,768.00000	1,719,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		35.00000	45,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		799.00000	759,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		347.00000	388,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		111.00000	102,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,239.00000	1,290,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		3.00000	4,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,914.00000	10,864,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,914.00000	8,864,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,914.00000	6,864,000	31.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,914.00000	4,864,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,915.00000	2,865,000	21.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		3.00000	4,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,917.00000	1,868,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		24.00000	32,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		938.00000	896,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		253.00000	291,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		167.00000	155,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,091.00000	1,141,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,214.00000	10,164,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,214.00000	8,164,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,214.00000	6,164,000	30.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,214.00000	4,164,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,787.00000	1,837,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,264.00000	10,214,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,264.00000	8,214,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,264.00000	6,214,000	30.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,264.00000	4,214,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	2,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,265.00000	2,216,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		11.00000	15,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,275.00000	1,229,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		114.00000	137,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		378.00000	351,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		756.00000	803,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		20.00000	17,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,737.00000	1,787,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,314.00000	10,264,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,314.00000	8,264,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,314.00000	6,264,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,314.00000	4,264,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,687.00000	1,738,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	2,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		708.00000	670,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		44.00000	56,000	14.82	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		226.00000	262,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		190.00000	176,000	13.11	0.00	0	750.00

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	9.30	Call		418.00000	461,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		82.00000	75,000	13.26	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.81560	9.76330		13.41	0.00	0	12,157.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		319.00000	353,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		356.00000	337,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		300.00000	333,000	13.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		387.00000	367,000	13.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		339.00000	378,000	13.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		326.00000	312,000	13.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		211.00000	203,000	13.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		474.00000	519,000	13.33	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		793.00000	760,000	15.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		156.00000	176,000	15.16	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		876.00000	841,000	15.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		139.00000	157,000	15.45	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.94130	9.88830		13.61	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		473.00000	514,000	13.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		385.00000	373,000	13.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		448.00000	489,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		410.00000	398,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		498.00000	540,000	13.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		360.00000	349,000	13.51	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			372.18900	372.52900			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.25300	343.31500			0.00	0	1,297.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			348.48500	348.54900			0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.78580	6.71630		10.62	4,275,054.00	630	14,610.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		60.00000	79,000	10.92	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		244.00000	193,000	10.92	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		282.00000	228,000	11.08	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		48.00000	64,000	11.08	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.79990	6.73360		11.10	679,990.00	100	531.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		214.00000	253,000	11.24	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		180.00000	153,000	11.24	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		188.00000	225,000	11.20	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		204.00000	175,000	11.20	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		241.00000	283,000	11.29	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		157.00000	133,000	11.29	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			6.81380	6.74520		11.39	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		302.00000	345,000	11.47	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		207.00000	181,000	11.47	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		276.00000	316,000	11.45	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		231.00000	202,000	11.45	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		330.00000	375,000	11.48	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		185.00000	161,000	11.48	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			6.81350	6.75050		11.80	0.00	0	149.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		358.00000	396,000	11.74	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		258.00000	233,000	11.74	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		333.00000	369,000	11.75	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	6.70	Put		283.00000	256,000	11.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		385.00000	424,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		235.00000	211,000	11.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.35070	7.33370		12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		0.00000	874,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		0.00000	823,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		0.00000	852,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		0.00000	851,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		0.00000	896,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		0.00000	795,000	12.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.83950	6.86170		12.60	136,790.00	20	801.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		10.00000	10,000	16.40	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		848.00000	871,000	16.40	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		8.00000	8,000	16.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		896.00000	919,000	16.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		11.00000	11,000	16.18	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		799.00000	822,000	16.18	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.91990	6.94150		11.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		158.00000	153,000	11.58	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		267.00000	283,000	11.58	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		141.00000	138,000	11.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		300.00000	318,000	11.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		176.00000	171,000	11.43	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		235.00000	251,000	11.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/12/2010	Foreign Exchange Future			7.19730	7.21220		15.54	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		279.00000	276,000	15.87	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		117.00000	129,000	15.87	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		247.00000	245,000	15.76	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		135.00000	148,000	15.76	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		312.00000	308,000	15.97	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		100.00000	111,000	15.97	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.30610	7.32010		14.74	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		316.00000	310,000	14.71	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		246.00000	254,000	14.71	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		291.00000	285,000	14.74	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		271.00000	279,000	14.74	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		342.00000	336,000	14.68	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		222.00000	230,000	14.68	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.72600	150.68300			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.95200	152.90800			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.78000	343.83800			3,437,800.00	1	160.00
GOVI On	04/11/2010	GOVI	329.00	Call		148,380.00000	147,800,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		148,280.00000	147,700,000		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		148,480.00000	147,900,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/11/2010	Index Future			398.07600	398.14200			0.00	0	508.00
ILBI	On	03/02/2011	Index Future			404.11800	404.18400			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			6.03300	6.03300			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.00100	6.00100			0.00	2,500	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.93500	5.93500			0.00	2,500	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.91300	5.91300			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.90100	5.90100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.89900	5.89900			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.99500	5.99500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.19800	6.19800			0.00	200	6,200.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.36400	6.36400			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.57600	6.57600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 20/06/2012	Jibar Tradeable Future			6.83800	6.83800			0.00	0	0.00
JIBAR F	On 19/09/2012	Jibar Tradeable Future			6.89100	6.89100			0.00	0	2,500.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	04/11/2010	Index Future			340.03600	340.13200			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.21900	345.31700			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.28400	7.29500		4.25	1,270,374,300.00	10,000	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,432.00000	5,483,000	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		5,651.00000	5,701,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,213.00000	5,264,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		260.00000	238,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,206.00000	1,235,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.36800	7.38000		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,753.00000	2,788,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		497.00000	479,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,920.00000	2,957,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		449.00000	434,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,589.00000	2,623,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		547.00000	529,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.45500	7.46700		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,296.00000	2,323,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,129.00000	1,106,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,427.00000	2,455,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,055.00000	1,033,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,168.00000	2,195,000	4.38	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	7.70	Put		1,206.00000	1,183,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,044.00000	2,070,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,288.00000	1,264,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.01200	8.01200		10.75	0.00	0	16,922.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,937.00000	11,936,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4.00000	3,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,381.00000	12,381,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	2,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,490.00000	11,489,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	3,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		67.00000	61,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,397.00000	7,391,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.06600	8.06700		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,626.00000	9,627,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		607.00000	598,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,026.00000	10,028,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		552.00000	544,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,229.00000	9,229,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		668.00000	658,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,976.00000	4,958,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,671.00000	1,663,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.12300	8.12400		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,178.00000	8,176,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,113.00000	2,101,000	12.22	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	05/05/2011	Bond Future	8.80	Call		8,522.00000	8,521,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,992.00000	1,981,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,839.00000	7,836,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,242.00000	2,229,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.77907	209.76289			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			230.64669	230.62184			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		124,017.00000	124,018,000		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		123,401.00000	123,401,000		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		124,637.00000	124,638,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.15200	7.18300		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,647.00000	4,760,000	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		4,819.00000	4,931,000	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

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	8.45	Call		4,476.00000	4,588,000	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		1,266.00000	1,354,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		124.00000	99,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		377.00000	324,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		620.00000	679,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,919.00000	3,030,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		6.00000	4,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,634.00000	1,529,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		49.00000	56,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.22800	7.26100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,724.00000	2,817,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		233.00000	213,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,866.00000	2,960,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		210.00000	191,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,585.00000	2,675,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		261.00000	238,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.31400	7.35100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,015.00000	2,091,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		744.00000	701,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,124.00000	2,203,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		695.00000	655,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,907.00000	1,982,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		794.00000	750,000	3.92	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	04/11/2010	Bond Future			169.11502	169.09695			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		104,624.00000	104,624,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		103,770.00000	103,770,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		105,486.00000	105,486,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.76400	7.75000		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,613.00000	7,538,000	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		7,854.00000	7,779,000	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		7,370.00000	7,296,000	7.04	0.00	0	0.00
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			7.84700	7.83100		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,877.00000	3,806,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		506.00000	517,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,078.00000	4,007,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		461.00000	472,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,679.00000	3,610,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		555.00000	569,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.93000	7.91400		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,978.00000	2,923,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,326.00000	1,350,000	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		3,141.00000	3,084,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,246.00000	1,268,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,819.00000	2,765,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,410.00000	1,436,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.86200	7.84200		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,964.00000	7,845,000	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		8,232.00000	8,112,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,695.00000	7,576,000	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		6,611.00000	6,492,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		1.00000	1,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.93500	7.91500		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,980.00000	3,885,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		662.00000	683,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,199.00000	4,102,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		604.00000	623,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,764.00000	3,672,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		724.00000	748,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.01300	7.99200		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,102.00000	4,016,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,294.00000	1,326,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,296.00000	4,208,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,217.00000	1,248,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,911.00000	3,826,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,375.00000	1,408,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.97600	7.00200		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,140.00000	4,213,000	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		4,274.00000	4,348,000	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		4,005.00000	4,079,000	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		812.00000	866,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		112.00000	92,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,782.00000	2,856,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		1.00000	1,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		814.00000	752,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		96.00000	108,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.05100	7.08000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,478.00000	2,546,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		97.00000	89,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,593.00000	2,661,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		85.00000	76,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,364.00000	2,430,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		111.00000	100,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.14700	7.17900		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Call		1,392.00000	1,439,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		621.00000	590,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,471.00000	1,520,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		580.00000	552,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,316.00000	1,362,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		664.00000	633,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.95500	7.94600		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,723.00000	7,667,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,003.00000	7,946,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,442.00000	7,386,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		8,559.00000	8,503,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	1,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.02400	8.01400		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,841.00000	4,786,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		482.00000	488,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,082.00000	5,026,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		437.00000	442,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,603.00000	4,548,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		532.00000	538,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.09900	8.08800		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,994.00000	3,945,000	8.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		1,582.00000	1,598,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,191.00000	4,141,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,491.00000	1,507,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,801.00000	3,753,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,677.00000	1,695,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.98900	7.99000		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,824.00000	7,830,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,116.00000	8,122,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,531.00000	7,537,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.05400	8.05500		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,954.00000	4,953,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		614.00000	607,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,202.00000	5,201,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		560.00000	553,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,709.00000	4,708,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		672.00000	665,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.12100	8.12200		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,016.00000	4,014,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,671.00000	1,663,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,222.00000	4,221,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,573.00000	1,565,000	9.85	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	05/05/2011	Bond Future	8.45	Call		3,814.00000	3,812,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,775.00000	1,766,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.00200	7.98800		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,520.00000	8,391,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		11.00000	11,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,900.00000	8,771,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		9.00000	8,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,138.00000	8,009,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		15.00000	15,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,661.00000	4,534,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		167.00000	169,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		511.00000	523,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,861.00000	2,745,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,392.00000	10,263,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,734.00000	2,812,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		501.00000	451,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.04300	8.02800		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,691.00000	8,566,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		561.00000	573,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,025.00000	8,899,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		513.00000	523,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,358.00000	8,234,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		614.00000	626,000	16.77	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	05/05/2011	Bond Future			8.08500	8.06900		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,983.00000	5,877,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,242.00000	2,280,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,267.00000	6,160,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,109.00000	2,146,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,702.00000	5,599,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,380.00000	2,421,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.12300	8.10700		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,725.00000	6,626,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,331.00000	3,375,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		7,013.00000	6,913,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,204.00000	3,247,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,441.00000	6,345,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,466.00000	3,513,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,998.00000	15,867,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		913.00000	925,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			125.86161	125.84799			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		91,302.00000	91,302,000		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		90,663.00000	90,663,000		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		91,946.00000	91,946,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.74807	102.73765			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	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		95,648.00000	95,649,000	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		95,366.00000	95,367,000	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		95,931.00000	95,931,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.49200	2.49300		0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		4,871.00000	4,881,000	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		5,337.00000	5,347,000	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		4,403.00000	4,413,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			339.73100	339.76800		0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.74800	344.78400		0.00	0	0.00
Total for Derivatives :									1,338,230,822.30	23,994	1,050,873.00

j-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:									1,338,230,822.30	23,994	1,050,873.00	