



# Daily MTM Report

Daily summary for: 11/10/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.94810	6.91860		14.51	29,036,109.90	4,179	304,147.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,031.00000	9,002,000	39.33	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	37.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,031.00000	7,002,000	37.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,031.00000	5,002,000	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,031.00000	3,002,000	26.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		9.00000	9,000	18.29	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,040.00000	1,011,000	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		158.00000	166,000	14.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		189.00000	168,000	14.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		972.00000	1,001,000	17.37	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	17.37	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,969.00000	1,998,000	23.62	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	4.95	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,969.00000	2,998,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,633.00000	1,604,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,081.00000	9,052,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,081.00000	7,052,000	38.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,081.00000	5,052,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	26.88	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,081.00000	3,052,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		138.00000	145,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		219.00000	197,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		923.00000	952,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,919.00000	1,948,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,919.00000	2,948,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,131.00000	9,102,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,131.00000	7,102,000	38.12	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	12.05	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,131.00000	5,102,000	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,131.00000	3,102,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		7.00000	6,000	18.67	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,138.00000	1,108,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		121.00000	126,000	14.88	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		252.00000	228,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		874.00000	903,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,869.00000	1,898,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,869.00000	2,898,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,181.00000	9,152,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,181.00000	7,152,000	38.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,181.00000	5,152,000	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,181.00000	3,152,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		6.00000	6,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,187.00000	1,158,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		105.00000	110,000	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		286.00000	262,000	15.07	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		826.00000	854,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	6,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,819.00000	1,848,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,819.00000	2,848,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		8.00000	7,000	18.48	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,089.00000	1,059,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,231.00000	9,202,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,231.00000	7,202,000	38.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,231.00000	5,202,000	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,231.00000	3,202,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		5.00000	5,000	19.04	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,236.00000	1,207,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		91.00000	95,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		322.00000	297,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		778.00000	806,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,769.00000	1,798,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,769.00000	2,798,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,281.00000	9,252,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,281.00000	7,252,000	38.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,281.00000	5,252,000	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,281.00000	3,252,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		4.00000	4,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,285.00000	1,256,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		79.00000	82,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		360.00000	334,000	15.45	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		731.00000	758,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	10,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,719.00000	1,748,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,719.00000	2,748,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,331.00000	9,302,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,331.00000	7,302,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.74	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		5,331.00000	5,302,000	34.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,331.00000	3,302,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		4.00000	4,000	19.42	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,335.00000	1,306,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		69.00000	71,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		400.00000	373,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		684.00000	710,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		15.00000	12,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,669.00000	1,698,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,669.00000	2,698,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,531.00000	9,502,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,531.00000	7,502,000	38.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,531.00000	5,502,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,531.00000	3,502,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		2.00000	2,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,533.00000	1,504,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		38.00000	39,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		569.00000	541,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		503.00000	527,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		34.00000	29,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,469.00000	1,498,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,469.00000	2,498,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,481.00000	9,452,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,481.00000	7,452,000	38.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,481.00000	5,452,000	35.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,481.00000	3,452,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3.00000	2,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,484.00000	1,454,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		44.00000	45,000	16.21	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		525.00000	497,000	16.21	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		547.00000	572,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		28.00000	24,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,519.00000	1,548,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,519.00000	2,548,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	20.75	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		1,683.00000	1,653,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,581.00000	9,552,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,581.00000	7,552,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,581.00000	5,552,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,581.00000	3,552,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,583.00000	1,554,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		33.00000	34,000	16.59	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		614.00000	586,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		461.00000	484,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		42.00000	36,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,419.00000	1,449,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,419.00000	2,448,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		3.00000	3,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,384.00000	1,355,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,931.00000	8,902,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,931.00000	6,902,000	37.85	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	33.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,931.00000	4,902,000	33.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,931.00000	2,902,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		12.00000	12,000	17.91	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		943.00000	914,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		208.00000	223,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		139.00000	125,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,071.00000	1,100,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,069.00000	2,098,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,069.00000	3,098,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,981.00000	8,952,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,981.00000	6,952,000	37.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,981.00000	4,952,000	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,981.00000	2,952,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		10.00000	10,000	18.10	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		991.00000	962,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		180.00000	193,000	14.65	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		161.00000	145,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,021.00000	1,050,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,019.00000	2,048,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,019.00000	3,048,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,381.00000	9,352,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,381.00000	7,352,000	38.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,381.00000	5,352,000	34.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,381.00000	3,352,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		59.00000	61,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		440.00000	413,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		637.00000	663,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		18.00000	15,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,619.00000	1,648,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,619.00000	2,648,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,431.00000	9,402,000	39.33	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	38.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,431.00000	7,402,000	38.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,431.00000	5,402,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,431.00000	3,402,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,434.00000	1,405,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		51.00000	53,000	16.02	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		482.00000	455,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		592.00000	617,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		23.00000	19,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,569.00000	1,598,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,569.00000	2,598,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,131.00000	8,102,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,131.00000	6,102,000	36.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,131.00000	4,102,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,132.00000	2,103,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,869.00000	3,898,000	19.89	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	3.05	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,182.00000	2,152,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1.00000	0,000	22.76	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,581.00000	2,552,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,281.00000	2,252,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,631.00000	2,602,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		14.00000	13,000	17.72	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		895.00000	865,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,982.00000	1,953,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	21.88	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		705.00000	677,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		24.00000	25,000	16.96	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,882.00000	1,853,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	21.50	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		18.00000	18,000	17.34	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		799.00000	770,000	17.34	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,082.00000	2,053,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	22.30	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		659.00000	631,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		28.00000	29,000	16.78	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04570	7.01660		14.86	1,803,699.20	256	55,082.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		71.00000	69,000	18.66	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		1,054.00000	1,023,000	18.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		67.00000	65,000	18.86	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,100.00000	1,069,000	18.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		75.00000	74,000	18.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,008.00000	978,000	18.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,523.00000	1,492,000	20.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		40.00000	38,000	20.66	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,485.00000	3,456,000	23.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	23.86	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		464.00000	439,000	15.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		181.00000	185,000	15.86	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,428.00000	1,397,000	20.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		45.00000	43,000	20.26	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		619.00000	592,000	16.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		136.00000	138,000	16.66	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		660.00000	632,000	16.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		127.00000	128,000	16.86	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		702.00000	673,000	17.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		119.00000	119,000	17.06	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		428.00000	403,000	15.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		195.00000	199,000	15.66	0.00	0	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.14410	7.11390		15.01	107,161.50	15	15,118.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		245.00000	248,000	16.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		581.00000	554,000	16.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		232.00000	235,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		618.00000	591,000	16.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		258.00000	262,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		544.00000	518,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		586.00000	603,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		172.00000	159,000	14.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.25160	7.22060		15.28	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		216.00000	217,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,045.00000	1,015,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		208.00000	208,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,087.00000	1,056,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		225.00000	225,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,004.00000	973,000	17.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20750	9.17670		19.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,521.00000	1,616,000	19.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,544.00000	1,609,000	19.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,505.00000	1,600,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,578.00000	1,643,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,537.00000	1,633,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,510.00000	1,576,000	19.41	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.04600	11.02180		12.77	6,075,300.00	550	22,438.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		51.00000	41,000	15.01	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		929.00000	895,000	15.01	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		884.00000	849,000	14.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		56.00000	45,000	14.87	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			11.19330	11.17000		13.47	604,438.20	54	22,915.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		216.00000	201,000	14.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		846.00000	808,000	14.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		205.00000	190,000	14.84	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		885.00000	847,000	14.84	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		227.00000	212,000	14.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		807.00000	769,000	14.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		590.00000	552,000	14.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		310.00000	295,000	14.00	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,481.00000	1,447,000	16.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		101.00000	90,000	16.32	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,006.00000	968,000	15.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		176.00000	161,000	15.16	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.34070	11.31590		13.74	0.00	0	1,510.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		346.00000	336,000	14.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		880.00000	845,000	14.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		333.00000	323,000	14.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		917.00000	882,000	14.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		360.00000	350,000	14.53	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		844.00000	809,000	14.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08460		17.11	0.00	0	131.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		207.00000	214,000	19.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		347.00000	344,000	19.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		38.00000	40,000	23.26	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		1,178.00000	1,170,000	23.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		878.00000	889,000	17.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		18.00000	19,000	17.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08590		20.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		383.00000	395,000	19.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		493.00000	495,000	19.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		154.00000	161,000	22.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,264.00000	1,261,000	22.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		961.00000	975,000	17.00	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		71.00000	75,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.65020	9.63240		12.99	38,600.80	4	10,473.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,568.00000	10,550,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,568.00000	8,550,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,568.00000	6,550,000	31.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	26.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,568.00000	4,550,000	26.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,569.00000	2,551,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		7.00000	5,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,575.00000	1,555,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		63.00000	58,000	14.55	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		631.00000	608,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		497.00000	510,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		65.00000	60,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,434.00000	1,453,000	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		2.00000	3,000	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,419.00000	2,401,000	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,618.00000	10,600,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,618.00000	8,600,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,618.00000	6,600,000	31.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,618.00000	4,600,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,619.00000	2,601,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		6.00000	5,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,624.00000	1,605,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		56.00000	52,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		674.00000	652,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		458.00000	470,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		76.00000	70,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,385.00000	1,403,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		3.00000	3,000	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,318.00000	11,300,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,318.00000	9,300,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,318.00000	7,300,000	32.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,318.00000	5,300,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,318.00000	3,300,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,320.00000	2,301,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		12.00000	10,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,330.00000	1,310,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		110.00000	106,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		428.00000	406,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		708.00000	726,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		26.00000	26,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,218.00000	11,200,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,218.00000	9,200,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,218.00000	7,200,000	32.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.69	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		5,218.00000	5,200,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,218.00000	3,200,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,220.00000	2,201,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		14.00000	12,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,232.00000	1,212,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		137.00000	134,000	13.56	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		355.00000	334,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		799.00000	818,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		17.00000	18,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,368.00000	10,350,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,368.00000	8,350,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,368.00000	6,350,000	31.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,368.00000	4,350,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,369.00000	2,351,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		10.00000	9,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,378.00000	1,359,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		98.00000	94,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		466.00000	444,000	13.98	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		664.00000	681,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		32.00000	31,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,634.00000	1,652,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,468.00000	10,450,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,468.00000	8,450,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,468.00000	6,450,000	31.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,468.00000	4,450,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,469.00000	2,451,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		8.00000	7,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,476.00000	1,457,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		78.00000	74,000	14.27	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		546.00000	524,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		578.00000	593,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		46.00000	43,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,534.00000	1,552,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		2.00000	2,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,768.00000	10,750,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,768.00000	8,750,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,768.00000	6,750,000	32.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,768.00000	4,750,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,769.00000	2,751,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		4.00000	3,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,772.00000	1,753,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		40.00000	36,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		808.00000	786,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		352.00000	359,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		120.00000	109,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,236.00000	1,254,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,918.00000	10,900,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,918.00000	8,900,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,918.00000	6,900,000	32.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,918.00000	4,900,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,919.00000	2,900,000	21.50	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	11.55	Call		3.00000	3,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,921.00000	1,903,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		28.00000	25,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		946.00000	925,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		261.00000	263,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		179.00000	163,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,087.00000	1,106,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		5.00000	6,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,218.00000	10,200,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,218.00000	8,200,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,218.00000	6,200,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,218.00000	4,200,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,783.00000	1,801,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,268.00000	10,250,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,268.00000	8,250,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,268.00000	6,250,000	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.75	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		4,268.00000	4,250,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		2.00000	1,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,270.00000	2,251,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		13.00000	11,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,281.00000	1,261,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		123.00000	119,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		391.00000	369,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		753.00000	771,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		21.00000	21,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,733.00000	1,751,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,318.00000	10,300,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,318.00000	8,300,000	33.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,318.00000	6,300,000	31.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,318.00000	4,300,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,684.00000	1,702,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		718.00000	696,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		50.00000	46,000	14.83	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		234.00000	235,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		202.00000	185,000	13.07	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		421.00000	432,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		89.00000	82,000	13.53	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.77670	9.75960		13.02	0.00	0	12,157.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		333.00000	322,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		373.00000	345,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		314.00000	303,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		404.00000	376,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		353.00000	343,000	13.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		343.00000	316,000	13.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		227.00000	205,000	13.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		487.00000	482,000	13.03	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		806.00000	778,000	14.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		166.00000	155,000	14.91	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		889.00000	860,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		149.00000	137,000	15.20	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.90270	9.88440		13.21	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		489.00000	478,000	13.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		405.00000	375,000	13.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		465.00000	453,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		431.00000	400,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		514.00000	504,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		380.00000	351,000	13.17	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			371.86100	371.44700			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.92700	342.55200			6,858,540.00	2	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			348.15200	347.77300			0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.79620	6.75360		10.63	339,810.00	50	14,610.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		69.00000	81,000	11.09	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		215.00000	185,000	11.09	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		252.00000	220,000	11.24	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		56.00000	66,000	11.24	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.81220	6.76990		11.20	0.00	0	631.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		237.00000	259,000	11.33	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		167.00000	147,000	11.33	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		210.00000	230,000	11.26	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		190.00000	168,000	11.26	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		266.00000	290,000	11.39	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		146.00000	128,000	11.39	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			6.82550	6.78220		11.47	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		327.00000	352,000	11.58	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		195.00000	177,000	11.58	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		299.00000	323,000	11.55	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		217.00000	198,000	11.55	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		357.00000	383,000	11.61	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		175.00000	158,000	11.61	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			6.82650	6.78400		11.78	0.00	0	149.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		380.00000	403,000	11.79	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		246.00000	227,000	11.79	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		353.00000	375,000	11.79	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		269.00000	249,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		408.00000	432,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		224.00000	206,000	11.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.34250	7.32990		12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		845.00000	859,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		815.00000	817,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		829.00000	837,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		849.00000	845,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		868.00000	881,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		788.00000	789,000	12.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.84370	6.79450		12.00	0.00	0	806.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		7.00000	7,000	15.91	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		913.00000	863,000	15.91	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		6.00000	6,000	16.14	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		962.00000	912,000	16.14	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		8.00000	8,000	15.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		864.00000	814,000	15.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.92290	6.87370		10.75	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		133.00000	146,000	11.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		309.00000	273,000	11.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		119.00000	130,000	11.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		345.00000	307,000	11.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		149.00000	163,000	11.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		275.00000	240,000	11.06	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			7.20290	7.20010		14.70	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		274.00000	266,000	15.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		124.00000	113,000	15.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		243.00000	234,000	15.01	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		143.00000	131,000	15.01	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		307.00000	300,000	15.32	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		107.00000	97,000	15.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.31050	7.30770		15.20	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		309.00000	317,000	15.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		251.00000	257,000	15.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		284.00000	293,000	15.20	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		276.00000	283,000	15.20	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		335.00000	343,000	15.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		227.00000	233,000	15.13	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.83600	150.65200			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.06400	152.87700			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.48700	343.10500			0.00	0	160.00
GOVI On	04/11/2010	GOVI	329.00	Call		141,050.00000	144,870,000		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		140,950.00000	144,770,000		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		141,150.00000	144,970,000		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			397.76000	398.22100			0.00	0	509.00
ILBI	On	03/02/2011	Index Future			403.79800	404.26500			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			6.04000	6.03300			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.00500	6.00100			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.94300	5.93500			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.91000	5.91300			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.88900	5.90100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.88000	5.89900			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.95200	5.99500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.13100	6.19800			0.00	0	6,200.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.30600	6.36400			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.52000	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			6.77300	6.83800			0.00	0	0.00
JIBAR F	On 19/09/2012	Jibar Tradeable Future			6.83000	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			339.54500	339.19700			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			344.71800	344.36700			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.28200	7.29900		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,413.00000	5,492,000	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		5,632.00000	5,711,000	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		5,194.00000	5,273,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		248.00000	200,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,175.00000	1,206,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.36600	7.38400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,731.00000	2,778,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		492.00000	460,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,898.00000	2,947,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		445.00000	415,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,567.00000	2,611,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		543.00000	508,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.45300	7.47100		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,278.00000	2,313,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,127.00000	1,088,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,409.00000	2,445,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,054.00000	1,015,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,151.00000	2,184,000	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	1,164,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,027.00000	2,059,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,287.00000	1,244,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.04600	8.05100		10.75	0.00	0	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,532.00000	11,582,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	1,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		11,976.00000	12,027,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,085.00000	11,135,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	2,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		70.00000	50,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,996.00000	7,027,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.10200	8.10700		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,259.00000	9,278,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		648.00000	616,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,655.00000	9,676,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		589.00000	559,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,865.00000	8,882,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		712.00000	678,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,225.00000	5,156,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,512.00000	1,494,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.16000	8.16600		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,859.00000	7,873,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,215.00000	2,169,000	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		8,197.00000	8,213,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,088.00000	2,044,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,524.00000	7,537,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,348.00000	2,301,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.66633	209.64998			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		104,533.00000	104,534,000		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		104,409.00000	104,410,000		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		104,657.00000	104,658,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.24586	230.22084			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		124,013.00000	124,013,000		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		123,397.00000	123,397,000		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		124,633.00000	124,633,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.13000	7.16100		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,727.00000	4,840,000	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		4,899.00000	5,011,000	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		4,556.00000	4,668,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,321.00000	1,403,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		99.00000	68,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		328.00000	261,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		651.00000	696,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,997.00000	3,108,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		4.00000	2,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,554.00000	1,442,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		49.00000	49,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.20400	7.23800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,785.00000	2,876,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		216.00000	190,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,928.00000	3,022,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		193.00000	170,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,644.00000	2,733,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		241.00000	213,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.28800	7.32500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,065.00000	2,137,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		710.00000	663,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,176.00000	2,250,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		663.00000	618,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,956.00000	2,026,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		759.00000	710,000	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			168.60248	168.58421			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		104,617.00000	104,617,000		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		103,764.00000	103,764,000		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		105,480.00000	105,480,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.78300	7.80400		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,326.00000	7,437,000	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		7,567.00000	7,678,000	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		7,083.00000	7,195,000	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			7.86600	7.88800		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,636.00000	3,709,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		558.00000	518,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,834.00000	3,908,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		510.00000	471,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,443.00000	3,513,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		612.00000	569,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.95100	7.97400		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,782.00000	2,839,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,427.00000	1,370,000	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		2,940.00000	2,999,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,342.00000	1,287,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,629.00000	2,683,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,518.00000	1,458,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.88100	7.89100		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,672.00000	7,732,000	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		7,940.00000	7,999,000	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		7,404.00000	7,463,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		6,320.00000	6,378,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		2.00000	0,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.95500	7.96600		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,743.00000	3,772,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		720.00000	686,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,958.00000	3,988,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		658.00000	624,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,533.00000	3,560,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		788.00000	752,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.03400	8.04600		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,885.00000	3,915,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,381.00000	1,343,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,075.00000	4,106,000	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		1,300.00000	1,263,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,699.00000	3,727,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,467.00000	1,427,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.96900	6.99000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,174.00000	4,233,000	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		4,308.00000	4,368,000	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		4,039.00000	4,099,000	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		830.00000	866,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		96.00000	72,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,816.00000	2,875,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		1.00000	0,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		779.00000	718,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		95.00000	94,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.04400	7.06700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,506.00000	2,557,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		91.00000	81,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,621.00000	2,673,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		78.00000	70,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,391.00000	2,440,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		103.00000	92,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.13900	7.16500		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		1,409.00000	1,443,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		604.00000	575,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,489.00000	1,524,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		564.00000	536,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,333.00000	1,365,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		647.00000	617,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.97900	7.99000		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,449.00000	7,517,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,728.00000	7,797,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,168.00000	7,236,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		8,284.00000	8,353,000	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			8.04800	8.06000		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,601.00000	4,644,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		523.00000	493,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,839.00000	4,883,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		474.00000	445,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,367.00000	4,407,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		577.00000	544,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.12400	8.13600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,797.00000	3,825,000	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		1,670.00000	1,627,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,990.00000	4,019,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,575.00000	1,533,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,609.00000	3,635,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,770.00000	1,725,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.00800	8.01900		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,633.00000	7,705,000	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		7,925.00000	7,997,000	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		7,340.00000	7,412,000	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			8.07400	8.08500		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,787.00000	4,824,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		640.00000	606,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,032.00000	5,071,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		583.00000	552,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,545.00000	4,580,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		701.00000	666,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.14100	8.15300		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,878.00000	3,908,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,728.00000	1,683,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,081.00000	4,113,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,627.00000	1,583,000	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		3,680.00000	3,708,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,836.00000	1,788,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.04200	8.04700		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,983.00000	8,023,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		13.00000	8,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,362.00000	8,403,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		10.00000	5,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,601.00000	7,640,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		17.00000	11,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,156.00000	4,159,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		201.00000	159,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		612.00000	535,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,424.00000	2,392,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,853.00000	9,897,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		3.00000	1,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,116.00000	3,029,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		344.00000	303,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.08400	8.08900		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,202.00000	8,217,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		624.00000	594,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,530.00000	8,547,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		570.00000	542,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,874.00000	7,887,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		682.00000	650,000	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			8.12600	8.13200		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,591.00000	5,600,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,414.00000	2,370,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,867.00000	5,878,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,274.00000	2,232,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,319.00000	5,327,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,562.00000	2,516,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.16600	8.17100		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,351.00000	6,355,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,526.00000	3,486,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,632.00000	6,637,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,392.00000	3,352,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,075.00000	6,078,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,669.00000	3,628,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,487.00000	15,511,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		971.00000	950,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			124.84018	125.87523			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	91,285,000		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	90,646,000		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	91,929,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.17812	102.16747			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		95,621.00000	95,621,000		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		95,339.00000	95,340,000		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		95,903.00000	95,904,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.57000	2.59100			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,908.00000	4,114,000		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		4,374.00000	4,580,000		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		3,440.00000	3,645,000		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			339.49100	339.08200			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.50600	344.09000			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>44,863,659.60</b>	<b>5,110</b>	<b>1,053,966.00</b>

**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
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>44,863,659.60</b>	<b>5,110</b>	<b>1,053,966.00</b>