



Daily MTM Report

Daily summary for: 27/10/2010

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			7.12040	6.98120		14.59	73,931,113.20	10,383	288,269.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,969.00000	8,830,000	40.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,969.00000	6,830,000	38.80	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,969.00000	4,830,000	35.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,969.00000	2,830,000	27.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		5.00000	9,000	18.22	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		974.00000	839,000	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		164.00000	253,000	15.15	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		133.00000	83,000	15.15	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,032.00000	1,171,000	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,031.00000	2,170,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,031.00000	3,170,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,570.00000	1,431,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,019.00000	8,880,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,019.00000	6,880,000	38.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,019.00000	4,880,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.77	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,019.00000	2,880,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		137.00000	219,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		156.00000	99,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		983.00000	1,121,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,981.00000	2,120,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,981.00000	3,120,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,069.00000	8,930,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,069.00000	6,930,000	38.98	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	12.05	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,069.00000	4,930,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,069.00000	2,930,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		4.00000	7,000	18.64	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,073.00000	937,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		118.00000	188,000	14.78	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		187.00000	118,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		933.00000	1,071,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,931.00000	2,070,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,931.00000	3,070,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,119.00000	8,980,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,119.00000	6,980,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,119.00000	4,980,000	35.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,119.00000	2,980,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3.00000	6,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,122.00000	986,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		100.00000	159,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		219.00000	139,000	14.59	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		884.00000	1,022,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	2,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,881.00000	2,020,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,881.00000	3,020,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		5.00000	8,000	18.43	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,024.00000	888,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,169.00000	9,030,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,169.00000	7,030,000	39.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,169.00000	5,030,000	35.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,169.00000	3,030,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		3.00000	5,000	19.07	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,172.00000	1,035,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		85.00000	137,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		254.00000	167,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		835.00000	972,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	2,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,831.00000	1,970,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.88	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		2,831.00000	2,970,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,219.00000	9,080,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,219.00000	7,080,000	39.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,219.00000	5,080,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,219.00000	3,080,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2.00000	4,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,221.00000	1,084,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		72.00000	117,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		291.00000	197,000	15.02	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		786.00000	923,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	3,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,781.00000	1,920,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,781.00000	2,920,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,269.00000	9,130,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,269.00000	7,130,000	39.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,269.00000	5,130,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,269.00000	3,130,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2.00000	3,000	19.50	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,271.00000	1,133,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		61.00000	100,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		330.00000	230,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		737.00000	874,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	4,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,731.00000	1,870,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,731.00000	2,870,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,469.00000	9,330,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,469.00000	7,330,000	39.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,469.00000	5,330,000	36.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,469.00000	3,330,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	2,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,470.00000	1,332,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		30.00000	52,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		499.00000	382,000	16.08	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		548.00000	680,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		17.00000	10,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,531.00000	1,670,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,531.00000	2,670,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,419.00000	9,280,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,419.00000	7,280,000	39.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,419.00000	5,280,000	35.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,419.00000	3,280,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	2,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,420.00000	1,282,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		36.00000	61,000	15.87	366,000.00	6,000	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		455.00000	341,000	15.87	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		595.00000	728,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	8,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,581.00000	1,720,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,581.00000	2,720,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.99	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		1,620.00000	1,481,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,519.00000	9,380,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,519.00000	7,380,000	39.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,519.00000	5,380,000	36.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,519.00000	3,380,000	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	2,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,520.00000	1,382,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		25.00000	44,000	16.30	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		544.00000	424,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		503.00000	632,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		22.00000	12,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,481.00000	1,620,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,481.00000	2,620,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		2.00000	3,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,321.00000	1,183,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,869.00000	8,730,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,869.00000	6,730,000	38.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,869.00000	4,730,000	34.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,869.00000	2,730,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		7.00000	13,000	17.79	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		876.00000	743,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		225.00000	326,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		94.00000	56,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,132.00000	1,271,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,131.00000	2,270,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,131.00000	3,270,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,919.00000	8,780,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,919.00000	6,780,000	38.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,919.00000	4,780,000	35.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,919.00000	2,780,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		6.00000	11,000	18.00	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		925.00000	791,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		193.00000	289,000	15.34	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		112.00000	69,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,082.00000	1,221,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,081.00000	2,220,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,081.00000	3,220,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,319.00000	9,180,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,319.00000	7,180,000	39.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,319.00000	5,180,000	35.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,319.00000	3,180,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		51.00000	85,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		370.00000	265,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		689.00000	825,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	5,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,681.00000	1,820,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,681.00000	2,820,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,369.00000	9,230,000	40.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,369.00000	7,230,000	39.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,369.00000	5,230,000	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,369.00000	3,230,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		1.00000	2,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,370.00000	1,232,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		43.00000	73,000	15.66	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		412.00000	303,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		642.00000	776,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	6,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,631.00000	1,770,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,631.00000	2,770,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,069.00000	7,930,000	40.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,069.00000	5,930,000	37.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,069.00000	3,930,000	33.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,069.00000	1,930,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,931.00000	4,070,000	19.07	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	3.05	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,119.00000	1,980,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.13	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,519.00000	2,380,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,219.00000	2,080,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,569.00000	2,430,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		9.00000	16,000	17.58	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		828.00000	696,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,919.00000	1,780,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	22.27	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		637.00000	511,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		18.00000	31,000	16.72	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,819.00000	1,681,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	1,000	21.85	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		13.00000	22,000	17.15	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		732.00000	602,000	17.15	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,019.00000	1,880,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	22.70	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		590.00000	467,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		21.00000	37,000	16.51	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.21700	7.07720		14.93	52,915,044.00	7,332	59,112.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		65.00000	83,000	18.27	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		988.00000	866,000	18.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		60.00000	78,000	18.48	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,033.00000	911,000	18.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		69.00000	89,000	18.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		942.00000	822,000	18.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,458.00000	1,327,000	20.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		35.00000	44,000	20.36	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,425.00000	3,285,000	24.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.21	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		405.00000	317,000	15.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		182.00000	234,000	15.34	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,362.00000	1,232,000	19.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		39.00000	49,000	19.94	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		556.00000	455,000	16.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		133.00000	172,000	16.18	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		597.00000	492,000	16.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		124.00000	159,000	16.39	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		638.00000	531,000	16.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		115.00000	148,000	16.60	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		370.00000	285,000	15.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		197.00000	252,000	15.13	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		273.00000	208,000	14.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		250.00000	325,000	14.97	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		479.00000	383,000	15.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		156.00000	200,000	15.76	0.00	0	65.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			7.31280	7.17180		15.06	36,564.00	5	15,118.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		248.00000	299,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		526.00000	436,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		234.00000	282,000	15.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		562.00000	469,000	15.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		262.00000	316,000	15.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		490.00000	403,000	15.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		616.00000	723,000	14.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		144.00000	110,000	14.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.41630	7.27490		15.29	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		214.00000	249,000	17.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		989.00000	883,000	17.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		206.00000	239,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,031.00000	923,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		223.00000	259,000	17.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		948.00000	843,000	17.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.39630	9.25680		19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,650.00000	1,745,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,593.00000	1,549,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,633.00000	1,727,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,626.00000	1,581,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,667.00000	1,763,000	19.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,560.00000	1,517,000	19.69	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.23160	11.06650		13.90	12,253,675.60	1,091	23,617.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		36.00000	52,000	15.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		870.00000	720,000	15.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		824.00000	677,000	15.62	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		40.00000	59,000	15.62	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.37880	11.20750		14.12	6,258,340.00	550	22,746.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		206.00000	251,000	15.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		799.00000	672,000	15.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		195.00000	238,000	15.23	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		838.00000	709,000	15.23	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		217.00000	265,000	15.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		760.00000	636,000	15.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		545.00000	438,000	14.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		302.00000	367,000	14.34	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,436.00000	1,284,000	16.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		93.00000	113,000	16.78	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		959.00000	823,000	15.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		166.00000	202,000	15.56	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.51680	11.34320		14.25	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		342.00000	399,000	14.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		849.00000	732,000	14.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		329.00000	384,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		886.00000	767,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		356.00000	415,000	14.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		813.00000	698,000	14.81	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			0.08720	0.08590		17.58	0.00	0	211.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		238.00000	301,000	19.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		248.00000	181,000	19.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		34.00000	44,000	22.72	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,044.00000	924,000	22.72	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		998.00000	1,125,000	19.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		8.00000	5,000	19.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08850	0.08720		20.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		433.00000	495,000	19.31	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		413.00000	345,000	19.31	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		164.00000	189,000	22.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,144.00000	1,039,000	22.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,074.00000	1,190,000	17.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		54.00000	40,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.80970	9.67830		12.39	1,461,645.30	149	11,305.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,522.00000	10,390,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,522.00000	8,390,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,522.00000	6,390,000	30.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,522.00000	4,390,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	20.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,522.00000	2,390,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		3.00000	4,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,525.00000	1,394,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		41.00000	60,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		563.00000	450,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		515.00000	632,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		37.00000	22,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,479.00000	1,610,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	1,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,372.00000	2,241,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,572.00000	10,440,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,572.00000	8,440,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,572.00000	6,440,000	31.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,572.00000	4,440,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,572.00000	2,440,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		2.00000	3,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,574.00000	1,443,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		36.00000	52,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		608.00000	492,000	13.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		472.00000	587,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		44.00000	27,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,429.00000	1,560,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,272.00000	11,140,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,272.00000	9,140,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,272.00000	7,140,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,272.00000	5,140,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,272.00000	3,140,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,273.00000	2,141,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		5.00000	7,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,277.00000	1,147,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		84.00000	121,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		356.00000	261,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		742.00000	868,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		14.00000	8,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,172.00000	11,040,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,172.00000	9,040,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,172.00000	7,040,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,172.00000	5,040,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,172.00000	3,040,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,173.00000	2,041,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		6.00000	9,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,178.00000	1,049,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		111.00000	157,000	12.56	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		283.00000	197,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		837.00000	965,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		9.00000	5,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,322.00000	10,190,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,322.00000	8,190,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,322.00000	6,190,000	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,322.00000	4,190,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	1,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,322.00000	2,191,000	19.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		4.00000	6,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,326.00000	1,196,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		73.00000	105,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		395.00000	295,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		695.00000	820,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		17.00000	10,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,679.00000	1,810,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,422.00000	10,290,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,422.00000	8,290,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,422.00000	6,290,000	30.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,422.00000	4,290,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,422.00000	2,290,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		3.00000	5,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,425.00000	1,295,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		55.00000	80,000	13.41	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		477.00000	370,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		603.00000	725,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		25.00000	15,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,579.00000	1,710,000	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,722.00000	10,590,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,722.00000	8,590,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,722.00000	6,590,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,722.00000	4,590,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,722.00000	2,590,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,724.00000	1,592,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		23.00000	34,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		745.00000	624,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		352.00000	458,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		74.00000	48,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,280.00000	1,411,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,872.00000	10,740,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,872.00000	8,740,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,872.00000	6,740,000	31.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,872.00000	4,740,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,872.00000	2,740,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,873.00000	1,741,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		15.00000	22,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		887.00000	762,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		247.00000	340,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		119.00000	80,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,131.00000	1,261,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		3.00000	1,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,172.00000	10,040,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,172.00000	8,040,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,172.00000	6,040,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,172.00000	4,040,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,829.00000	1,960,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,222.00000	10,090,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,222.00000	8,090,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,222.00000	6,090,000	30.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,222.00000	4,090,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,223.00000	2,091,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		6.00000	8,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,228.00000	1,098,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		97.00000	138,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		319.00000	228,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		789.00000	916,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		11.00000	6,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,779.00000	1,910,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,272.00000	10,140,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,272.00000	8,140,000	33.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,272.00000	6,140,000	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,272.00000	4,140,000	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,729.00000	1,860,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	19.26	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	10.30	Put		653.00000	535,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		31.00000	45,000	14.08	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		216.00000	303,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		138.00000	93,000	12.92	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		431.00000	543,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		53.00000	33,000	13.70	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.92790	9.79720		13.02	476,539.20	48	11,812.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		315.00000	383,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		318.00000	255,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		295.00000	356,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		348.00000	278,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		339.00000	411,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		292.00000	233,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		183.00000	141,000	12.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		480.00000	569,000	12.97	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		747.00000	645,000	14.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		144.00000	173,000	14.50	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		830.00000	725,000	14.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		127.00000	153,000	14.80	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		516.00000	427,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		213.00000	255,000	13.61	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.04260	9.91290		13.32	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		474.00000	546,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		361.00000	303,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		449.00000	519,000	13.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		386.00000	326,000	13.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		500.00000	574,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		337.00000	281,000	13.17	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			371.88700	372.38600			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.67400	343.29200			0.00	0	1,303.00
ALBI	On	03/02/2011	Index Future			347.88600	348.51400			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.81900	6.84690		10.43	0.00	0	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		82.00000	74,000	11.16	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		135.00000	155,000	11.16	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		169.00000	191,000	11.53	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		66.00000	60,000	11.53	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.87500	6.86110		10.83	1,375,000.00	200	809.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		280.00000	295,000	11.71	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		119.00000	120,000	11.71	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		249.00000	260,000	11.41	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		138.00000	135,000	11.41	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		312.00000	331,000	12.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		101.00000	106,000	12.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.88550	6.87020		11.05	0.00	0	20.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		370.00000	394,000	12.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		150.00000	159,000	12.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		339.00000	359,000	11.90	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		169.00000	174,000	11.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		403.00000	430,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		133.00000	145,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.89410	6.87690		11.22	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		425.00000	444,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		198.00000	200,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		395.00000	411,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		218.00000	217,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		456.00000	479,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		179.00000	185,000	12.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.38210	7.35990		12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		874.00000	878,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		814.00000	796,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		853.00000	858,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		843.00000	826,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		896.00000	899,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		786.00000	767,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.88320	6.82630		10.02	0.00	0	706.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	2,000	14.86	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		876.00000	819,000	14.86	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		926.00000	869,000	15.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		3.00000	3,000	14.55	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		827.00000	770,000	14.55	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.96850	6.90300		10.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		129.00000	154,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		276.00000	236,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		115.00000	137,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		312.00000	269,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		146.00000	174,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		243.00000	206,000	11.04	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.19170	7.09310		13.99	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		170.00000	230,000	14.61	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		127.00000	88,000	14.61	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		143.00000	198,000	14.40	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		150.00000	106,000	14.40	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		201.00000	265,000	14.81	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		108.00000	73,000	14.81	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.29400	7.19480		14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		243.00000	286,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		298.00000	242,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		224.00000	262,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		329.00000	268,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		263.00000	312,000	14.76	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		268.00000	218,000	14.76	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.20400	151.27600			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.44400	153.51600			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.32500	343.88800			17,166,250.00	5	166.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.00	Call		148,880.00000	143,250,000	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		148,780.00000	143,150,000	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		148,980.00000	143,350,000	0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI			348.54700	343.88800		34,854,700.00	10	10.00
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	55,470,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		0.00000	55,370,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	55,570,000	0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	04/11/2010	Index Future			391.69800	391.75900		0.00	0	511.00
ILBI	On	03/02/2011	Index Future			397.75800	397.82000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	17/11/2010	Jibar Tradeable Future			5.88000	5.88000			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.81000	5.84000			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.73000	5.77000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.68000	5.72000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.67000	5.71000			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.66000	5.69000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.68000	5.72000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.79000	5.86000			0.00	0	13,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.98000	6.05000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.22000	6.27000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.46000	6.52000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.65000	6.69000			0.00	0	40,000.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			338.79100	339.70500			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			343.94400	344.87200			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.20700	7.20900		4.25	620,415,062.30	4,870	3,626.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,831.00000	5,840,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,050.00000	6,059,000	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		5,612.00000	5,621,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		22.00000	17,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,368.00000	1,372,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.28600	7.28800		4.25	630,374,159.70	4,874	3,694.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,984.00000	2,987,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		323.00000	317,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,162.00000	3,166,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		287.00000	282,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,808.00000	2,811,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		361.00000	356,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.36800	7.37100		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,476.00000	2,480,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		910.00000	901,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,615.00000	2,620,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		844.00000	836,000	4.41	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	Call		2,339.00000	2,344,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		978.00000	970,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,207.00000	2,211,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,051.00000	1,043,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.10500	8.06200		10.75	2,538,852,083.56	20,252	17,511.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,416.00000	10,973,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		11,861.00000	11,418,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		10,968.00000	10,525,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1.00000	1,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,813.00000	6,370,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.16300	8.11800		11.00	2,471,740,306.88	20,264	20,231.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,013.00000	8,609,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		514.00000	566,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,416.00000	9,007,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		462.00000	509,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,613.00000	8,214,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		572.00000	629,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,094.00000	5,406,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,269.00000	1,125,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.22400	8.17800		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,600.00000	7,267,000	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	8.75	Put		2,076.00000	2,202,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,940.00000	7,601,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,951.00000	2,070,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,265.00000	6,938,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,209.00000	2,340,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,025.00000	5,273,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,227.00000	3,017,000	11.25	0.00	0	3,000.00
R189	On	04/11/2010	Bond Future			209.72140	209.67224			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,922.00000	207,971,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		207,872.00000	207,921,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		207,972.00000	208,021,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.47877	226.40217			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,352.00000	223,429,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		223,302.00000	223,379,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		223,402.00000	223,479,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.99000	7.01200		4.00	40,536,511.80	370	1,169.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,270.00000	5,350,000	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	8.50	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,441.00000	5,522,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,098.00000	5,179,000	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		1,766.00000	1,846,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		1.00000	1,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		34.00000	20,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		899.00000	966,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,536.00000	3,616,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		984.00000	904,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		21.00000	22,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.05500	7.07800		4.00	39,520,173.60	370	319.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,224.00000	3,295,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		105.00000	97,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,377.00000	3,448,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		92.00000	84,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,073.00000	3,142,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		120.00000	110,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.12900	7.15500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,401.00000	2,461,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		498.00000	474,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,523.00000	2,584,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		462.00000	439,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Call		2,282.00000	2,341,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		537.00000	512,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57300	0.57500			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,457.00000	55,515,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		56,311.00000	56,368,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		54,595.00000	54,652,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44300	0.44500			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,279.00000	39,336,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,307.00000	40,364,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,240.00000	38,298,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.75700	7.75000		6.25	145,553,298.66	1,402	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,613.00000	7,575,000	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	7,817,000	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	7,333,000	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			7.84000	7.83200		6.50	147,870,153.07	1,403	1,402.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		3,769.00000	3,731,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		403.00000	406,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,975.00000	3,936,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		363.00000	365,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,567.00000	3,529,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		448.00000	452,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.92500	7.91600		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,877.00000	2,844,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,235.00000	1,246,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,041.00000	3,007,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,156.00000	1,166,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,717.00000	2,685,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,318.00000	1,331,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.86600	7.85400		7.25	193,596,810.80	1,864	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,892.00000	7,821,000	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		8,160.00000	8,089,000	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		7,623.00000	7,552,000	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		6,538.00000	6,467,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.94000	7.92700		7.50	190,342,290.44	1,877	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,801.00000	3,736,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		553.00000	563,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,024.00000	3,958,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		499.00000	508,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,582.00000	3,518,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		612.00000	623,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.02000	8.00600		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,941.00000	3,881,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,212.00000	1,231,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,136.00000	4,075,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,136.00000	1,154,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,749.00000	3,691,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,292.00000	1,313,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.78500	6.81700		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,666.00000	4,757,000	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		4,800.00000	4,892,000	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		4,531.00000	4,622,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,227.00000	1,318,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		1.00000	0,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,308.00000	3,399,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		301.00000	234,000	2.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	6.75	Call		110.00000	134,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.84300	6.87800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,948.00000	3,036,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		35.00000	30,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,070.00000	3,158,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		29.00000	25,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,826.00000	2,913,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		40.00000	35,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.92000	6.95900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,709.00000	1,776,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		405.00000	377,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,799.00000	1,867,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		375.00000	348,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,623.00000	1,689,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		438.00000	409,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.95600	7.94300		8.25	136,849,832.00	1,400	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,741.00000	7,660,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,021.00000	7,940,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,460.00000	7,379,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		8,577.00000	8,496,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future			8.02500	8.01100		8.25	133,835,632.00	1,400	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,749.00000	4,672,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		372.00000	381,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,996.00000	4,918,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		332.00000	340,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,505.00000	4,428,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		416.00000	424,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.10100	8.08700		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,880.00000	3,818,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,462.00000	1,483,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,078.00000	4,016,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,372.00000	1,394,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,685.00000	3,625,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,555.00000	1,579,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.03600	8.01800		9.00	513,631,322.24	5,596	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,639.00000	7,521,000	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		7,931.00000	7,813,000	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		7,346.00000	7,228,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.10200	8.08400		9.25	521,565,008.41	5,597	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,674.00000	4,574,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		521.00000	536,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		4,925.00000	4,823,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		470.00000	484,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,427.00000	4,328,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		577.00000	594,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.17200	8.15300		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,767.00000	3,684,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,617.00000	1,654,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,971.00000	3,886,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,551,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,567.00000	3,486,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,723.00000	1,761,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.11900	8.07000		14.25	211,857,922.50	2,625	23,345.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,761.00000	7,320,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,144.00000	7,702,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,375.00000	6,934,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		3,767.00000	3,331,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		21.00000	26,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		216.00000	282,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		1,819.00000	1,444,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,642.00000	9,200,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	7.75	Put		3,022.00000	3,438,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		42.00000	16,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.16300	8.11300		15.00	215,085,281.25	2,625	2,097.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,876.00000	7,485,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		514.00000	569,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,209.00000	7,813,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		465.00000	515,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,544.00000	7,157,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		567.00000	626,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.20800	8.15700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,288.00000	4,991,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,334.00000	2,487,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,563.00000	5,258,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,192.00000	2,338,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,018.00000	4,729,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,483.00000	2,645,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.25200	8.19900		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,056.00000	5,766,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,478.00000	3,652,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,334.00000	6,038,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,340.00000	3,508,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,783.00000	5,500,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,624.00000	3,805,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,179.00000	14,767,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		909.00000	961,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future			121.83701	121.79551			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,696.00000	118,737,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		118,646.00000	118,687,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		118,746.00000	118,787,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.16457	102.13264			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		99,383.00000	99,415,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		99,333.00000	99,365,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		99,433.00000	99,465,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.64900	2.65300			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,304.00000	3,343,000		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		3,770.00000	3,809,000		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		2,836.00000	2,875,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.56100	2.56500			0.00	0	240.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,084.00000	4,122,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,541.00000	4,580,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		3,624.00000	3,663,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			339.29500	339.91100			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.32100	344.94500			0.00	0	0.00

Total for Derivatives : **8,952,720,720.51** **102,562** **1,170,424.00**

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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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:									8,952,720,720.51	102,562	1,170,424.00	