



Daily MTM Report

Daily summary for: 28/10/2010

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			7.04690	7.12040		14.81	43,599,170.30	6,187	287,325.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,830.00000	8,903,000	41.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	39.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,830.00000	6,903,000	39.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,830.00000	4,903,000	35.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	28.22	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,830.00000	2,903,000	28.22	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		9.00000	7,000	18.78	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		839.00000	910,000	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		253.00000	204,000	15.15	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		83.00000	107,000	15.15	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,171.00000	1,098,000	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,170.00000	2,097,000	23.08	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	4.95	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,170.00000	3,097,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,431.00000	1,504,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,880.00000	8,953,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,880.00000	6,953,000	39.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,880.00000	4,953,000	35.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.48	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,880.00000	2,953,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		219.00000	174,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		99.00000	127,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,121.00000	1,048,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,120.00000	2,047,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,120.00000	3,047,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,930.00000	9,003,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,930.00000	7,003,000	39.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,930.00000	5,003,000	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,930.00000	3,003,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		7.00000	5,000	19.22	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		937.00000	1,008,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		188.00000	146,000	14.81	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		118.00000	149,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,071.00000	998,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,070.00000	1,997,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,070.00000	2,997,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,980.00000	9,053,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,980.00000	7,053,000	39.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,980.00000	5,053,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,980.00000	3,053,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		6.00000	4,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		986.00000	1,057,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		159.00000	125,000	15.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		139.00000	178,000	15.03	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,022.00000	949,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,020.00000	1,947,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,020.00000	2,947,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		8.00000	6,000	19.00	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		888.00000	959,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,030.00000	9,103,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,030.00000	7,103,000	39.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,030.00000	5,103,000	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,030.00000	3,103,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		5.00000	4,000	19.66	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,035.00000	1,107,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		137.00000	107,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		167.00000	210,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		972.00000	899,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,970.00000	1,897,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.95	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		2,970.00000	2,897,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,080.00000	9,153,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,080.00000	7,153,000	39.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,080.00000	5,153,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,080.00000	3,153,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		4.00000	3,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,084.00000	1,156,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		117.00000	91,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		197.00000	244,000	15.47	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		923.00000	850,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		3.00000	3,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,920.00000	1,847,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,920.00000	2,847,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,130.00000	9,203,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,130.00000	7,203,000	39.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,130.00000	5,203,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,130.00000	3,203,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3.00000	3,000	20.10	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,133.00000	1,206,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		100.00000	78,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		230.00000	281,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		874.00000	801,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,870.00000	1,797,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,870.00000	2,797,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,330.00000	9,403,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,330.00000	7,403,000	40.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,330.00000	5,403,000	36.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,330.00000	3,403,000	30.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		2.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,332.00000	1,404,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		52.00000	39,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		382.00000	442,000	16.57	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		680.00000	609,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		10.00000	12,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,670.00000	1,597,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,670.00000	2,597,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,280.00000	9,353,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,280.00000	7,353,000	40.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,280.00000	5,353,000	36.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,280.00000	3,353,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2.00000	2,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,282.00000	1,355,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		61.00000	47,000	16.35	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		341.00000	400,000	16.35	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		728.00000	656,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	9,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,720.00000	1,647,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,720.00000	2,647,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.65	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		1,481.00000	1,554,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,380.00000	9,453,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,380.00000	7,453,000	40.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,380.00000	5,453,000	36.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,380.00000	3,453,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		2.00000	1,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,382.00000	1,454,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		44.00000	33,000	16.79	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		424.00000	486,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		632.00000	563,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	16,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,620.00000	1,547,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,620.00000	2,547,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		3.00000	2,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,183.00000	1,255,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,730.00000	8,803,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,730.00000	6,803,000	39.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,730.00000	4,803,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,730.00000	2,803,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		13.00000	10,000	18.34	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		743.00000	813,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		326.00000	271,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		56.00000	74,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,271.00000	1,197,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,270.00000	2,197,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,270.00000	3,197,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,780.00000	8,853,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,780.00000	6,853,000	39.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,780.00000	4,853,000	35.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,780.00000	2,853,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		11.00000	8,000	18.56	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		791.00000	861,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		289.00000	236,000	15.32	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		69.00000	89,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,221.00000	1,147,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,220.00000	2,147,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,220.00000	3,147,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,180.00000	9,253,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,180.00000	7,253,000	39.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,180.00000	5,253,000	36.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,180.00000	3,253,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		85.00000	66,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		265.00000	319,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		825.00000	753,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	6,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,820.00000	1,747,000	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		2,820.00000	2,747,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,230.00000	9,303,000	41.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,230.00000	7,303,000	40.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,230.00000	5,303,000	36.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,230.00000	3,303,000	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,232.00000	1,305,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		73.00000	55,000	16.13	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		303.00000	358,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		776.00000	704,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	7,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,770.00000	1,697,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,770.00000	2,697,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,930.00000	8,003,000	41.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,930.00000	6,003,000	37.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,930.00000	4,003,000	33.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,930.00000	2,003,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,070.00000	3,997,000	19.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,980.00000	2,053,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.89	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,380.00000	2,453,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,080.00000	2,153,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,430.00000	2,503,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		16.00000	12,000	18.12	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		696.00000	765,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,780.00000	1,853,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	22.97	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		511.00000	576,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		31.00000	23,000	17.24	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,681.00000	1,754,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	22.53	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		22.00000	16,000	17.68	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		602.00000	669,000	17.68	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,880.00000	1,953,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	23.41	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		467.00000	531,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		37.00000	28,000	17.01	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14180	7.21700		15.14	8,148,793.80	1,141	59,533.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		83.00000	73,000	18.69	0.00	0	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		866.00000	931,000	18.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		78.00000	69,000	18.90	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		911.00000	977,000	18.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		89.00000	79,000	18.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		822.00000	887,000	18.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,327.00000	1,397,000	20.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		44.00000	39,000	20.78	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,285.00000	3,360,000	24.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.50	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		317.00000	364,000	15.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		234.00000	206,000	15.77	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,232.00000	1,302,000	20.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		49.00000	44,000	20.37	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		455.00000	510,000	16.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		172.00000	152,000	16.61	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		492.00000	548,000	16.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		159.00000	140,000	16.81	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		531.00000	588,000	17.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		148.00000	130,000	17.02	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		285.00000	331,000	15.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		252.00000	223,000	15.56	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		208.00000	243,000	15.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		325.00000	285,000	15.15	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		383.00000	435,000	16.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		200.00000	177,000	16.19	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			7.23540	7.31280		15.26	5,672,553.60	784	15,626.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		299.00000	272,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		436.00000	487,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		282.00000	257,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		469.00000	522,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		316.00000	288,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		403.00000	453,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		723.00000	664,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		110.00000	129,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33580	7.41630		15.43	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		249.00000	229,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		883.00000	943,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		239.00000	220,000	17.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		923.00000	984,000	17.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		259.00000	239,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		843.00000	903,000	17.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32680	9.39630		20.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,745.00000	1,721,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,549.00000	1,594,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,727.00000	1,704,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,581.00000	1,627,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,763.00000	1,739,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,517.00000	1,562,000	19.92	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.22550	11.23160		13.91	3,367,650.00	300	23,497.00

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		52.00000	51,000	15.92	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		720.00000	726,000	15.92	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		677.00000	682,000	15.78	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		59.00000	57,000	15.78	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.36650	11.37880		14.30	4,887,595.00	430	22,646.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		251.00000	250,000	15.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		672.00000	684,000	15.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		238.00000	237,000	15.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		709.00000	721,000	15.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		265.00000	264,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		636.00000	648,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		438.00000	448,000	14.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		367.00000	364,000	14.52	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,284.00000	1,297,000	16.96	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		113.00000	113,000	16.96	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		823.00000	836,000	15.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		202.00000	202,000	15.74	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.50340	11.51680		14.34	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		399.00000	396,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		732.00000	743,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		384.00000	380,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		767.00000	777,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		415.00000	412,000	14.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		698.00000	709,000	14.90	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			0.08710	0.08720		17.66	0.00	0	211.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		301.00000	295,000	19.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		181.00000	185,000	19.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		44.00000	42,000	22.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		924.00000	932,000	22.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,125.00000	1,115,000	19.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		5.00000	5,000	19.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08840	0.08850		20.20	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		495.00000	489,000	19.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		345.00000	349,000	19.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		189.00000	187,000	22.28	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,039.00000	1,047,000	22.28	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,190.00000	1,180,000	17.33	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		40.00000	40,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.79020	9.80970		12.46	58,741.20	6	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,390.00000	10,410,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,390.00000	8,410,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,390.00000	6,410,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,390.00000	4,410,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,390.00000	2,410,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		4.00000	3,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,394.00000	1,413,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		60.00000	56,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		450.00000	466,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		632.00000	613,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		22.00000	23,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,610.00000	1,591,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,241.00000	2,260,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,440.00000	10,460,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,440.00000	8,460,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,440.00000	6,460,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,440.00000	4,460,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,440.00000	2,460,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		3.00000	3,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,443.00000	1,463,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		52.00000	48,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		492.00000	508,000	14.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		587.00000	568,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		27.00000	28,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,560.00000	1,541,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,140.00000	11,160,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,140.00000	9,160,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,140.00000	7,160,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,140.00000	5,160,000	29.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,140.00000	3,160,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,141.00000	2,161,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		7.00000	6,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,147.00000	1,166,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		121.00000	113,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		261.00000	273,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		868.00000	848,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		8.00000	8,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,040.00000	11,060,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.63	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	18.85	Put		9,040.00000	9,060,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,040.00000	7,060,000	32.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,040.00000	5,060,000	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,040.00000	3,060,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,041.00000	2,061,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		9.00000	8,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,049.00000	1,068,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		157.00000	147,000	12.64	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		197.00000	207,000	12.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		965.00000	945,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		5.00000	5,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,190.00000	10,210,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,190.00000	8,210,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,190.00000	6,210,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,190.00000	4,210,000	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,191.00000	2,211,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		6.00000	6,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,196.00000	1,216,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		105.00000	98,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		295.00000	308,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		820.00000	800,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		10.00000	10,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,810.00000	1,790,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,290.00000	10,310,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,290.00000	8,310,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,290.00000	6,310,000	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,290.00000	4,310,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,290.00000	2,310,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		5.00000	4,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,295.00000	1,314,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		80.00000	74,000	13.50	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		370.00000	384,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		725.00000	705,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		15.00000	15,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,710.00000	1,690,000	18.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,590.00000	10,610,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,590.00000	8,610,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,590.00000	6,610,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,590.00000	4,610,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,590.00000	2,610,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,592.00000	1,612,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		34.00000	31,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		624.00000	641,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		458.00000	440,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		48.00000	50,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,411.00000	1,391,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,740.00000	10,760,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,740.00000	8,760,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,740.00000	6,760,000	31.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,740.00000	4,760,000	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,740.00000	2,760,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,741.00000	1,761,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		22.00000	20,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		762.00000	780,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		340.00000	324,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		80.00000	84,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,261.00000	1,242,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,040.00000	10,060,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,040.00000	8,060,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,040.00000	6,060,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,040.00000	4,060,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,960.00000	1,940,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,090.00000	10,110,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.63	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	17.90	Put		8,090.00000	8,110,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,090.00000	6,110,000	30.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,090.00000	4,110,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,091.00000	2,111,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		8.00000	7,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,098.00000	1,117,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		138.00000	129,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		228.00000	239,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		916.00000	896,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		6.00000	6,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,910.00000	1,890,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,140.00000	10,160,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,140.00000	8,160,000	33.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,140.00000	6,160,000	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,140.00000	4,160,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,860.00000	1,840,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		535.00000	552,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		45.00000	42,000	14.19	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		303.00000	289,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		93.00000	99,000	12.93	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		543.00000	524,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		33.00000	34,000	13.62	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.90730	9.92790		13.11	118,887.60	12	11,800.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		383.00000	371,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		255.00000	264,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		356.00000	346,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		278.00000	289,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		411.00000	399,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		233.00000	242,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		141.00000	146,000	12.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		569.00000	553,000	12.98	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		645.00000	662,000	14.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		173.00000	169,000	14.63	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		725.00000	742,000	14.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		153.00000	149,000	14.93	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		427.00000	441,000	13.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		255.00000	248,000	13.72	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.02060	10.04260		13.26	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		546.00000	531,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		303.00000	310,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		519.00000	504,000	13.19	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		326.00000	333,000	13.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		574.00000	559,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		281.00000	288,000	13.15	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			373.65900	371.88700			0.00	0	38.00
AL7T	On	03/02/2011	Index Future			379.33700	372.00000			0.00	0	0.00
ALBI	On	04/11/2010	Index Future			344.07600	342.67400			0.00	0	1,303.00
ALBI	On	03/02/2011	Index Future			349.30400	347.88600			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			354.53300	348.00000			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.86130	6.81900		10.56	891,969.00	130	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		74.00000	88,000	10.92	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		155.00000	127,000	10.92	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		191.00000	161,000	11.29	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		60.00000	72,000	11.29	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.87560	6.87500		10.87	343,780.00	50	859.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		295.00000	295,000	11.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		120.00000	119,000	11.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		260.00000	260,000	11.44	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		135.00000	134,000	11.44	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		331.00000	331,000	12.01	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		106.00000	105,000	12.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.88470	6.88550		11.08	0.00	0	20.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		394.00000	393,000	12.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		159.00000	158,000	12.12	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	6.70	Call		359.00000	358,000	11.91	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		174.00000	173,000	11.91	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		430.00000	429,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		145.00000	144,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.89040	6.89410		11.25	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		444.00000	441,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		200.00000	201,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		411.00000	408,000	11.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		217.00000	218,000	11.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		479.00000	476,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		185.00000	186,000	12.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.38690	7.38210		12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		878.00000	885,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		796.00000	798,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		858.00000	865,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		826.00000	828,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		899.00000	906,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		767.00000	769,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.87510	6.88320		10.65	0.00	0	706.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	3,000	15.49	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		819.00000	828,000	15.49	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		869.00000	877,000	15.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		3.00000	4,000	15.20	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	13/12/2010	Foreign Exchange Future	7.65	Put		770.00000	779,000	15.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.95090	6.96850		11.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		154.00000	149,000	11.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		236.00000	248,000	11.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		137.00000	132,000	11.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		269.00000	281,000	11.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		174.00000	168,000	11.21	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		206.00000	217,000	11.21	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.17010	7.19170		13.98	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		230.00000	213,000	14.41	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		88.00000	93,000	14.41	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		198.00000	181,000	14.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		106.00000	111,000	14.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		265.00000	247,000	14.62	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		73.00000	77,000	14.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.27120	7.29400		14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		286.00000	274,000	14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		242.00000	253,000	14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		262.00000	254,000	15.04	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		268.00000	283,000	15.04	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		312.00000	299,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		218.00000	228,000	14.84	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.64300	151.20400			3,032,860.00	2	0.00
CRD1 On	03/02/2011	Index Future			153.89000	153.44400			3,077,800.00	2	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			156.13700	154.00000			0.00	0	0.00
GOVI	On	04/11/2010	GOVI			344.73400	343.32500			0.00	0	166.00
GOVI	On	04/11/2010	GOVI	329.00	Call		143,250.00000	157,340,000		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		143,150.00000	157,240,000		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		143,350.00000	157,440,000		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			349.97200	348.54700			0.00	0	10.00
GOVI	On	03/02/2011	GOVI	343.00	Call		55,470.00000	69,720,000		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		55,370.00000	69,620,000		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		55,570.00000	69,820,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			355.21000	349.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	62,100,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	62,000,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	62,200,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/11/2010	Index Future			391.54200	391.69800			0.00	0	511.00
ILBI	On	03/02/2011	Index Future			397.59900	397.75800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.84000	5.88000			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.68000	5.81000			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.60000	5.73000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.55000	5.68000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.52000	5.67000			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.52000	5.66000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.55000	5.68000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.68000	5.79000			0.00	0	13,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.85000	5.98000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.06000	6.22000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.30000	6.46000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.48200	6.65000			0.00	0	40,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			340.15500	338.79100			10,204,650.00	3	0.00
OTH1	On	03/02/2011	Index Future			345.32400	343.94400			10,359,720.00	3	3.00
OTH1	On	05/05/2011	Index Future			350.49300	344.00000			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.10000	7.20700		4.25	0.00	0	3,626.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,840.00000	6,340,000	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		6,059.00000	6,559,000	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		5,621.00000	6,121,000	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		17.00000	2,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,372.00000	1,856,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.17200	7.28600		4.25	0.00	0	3,694.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.90	Call		2,987.00000	3,404,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		317.00000	230,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,166.00000	3,591,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		282.00000	203,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,811.00000	3,219,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		356.00000	260,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.25400	7.36800		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,480.00000	2,802,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		901.00000	747,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,620.00000	2,950,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		836.00000	690,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,344.00000	2,657,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		970.00000	807,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,211.00000	2,515,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,043.00000	871,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.33000	7.50000			0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		0.00000	668,000		0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		0.00000	864,000		0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		0.00000	472,000		0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	0,000		0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.05900	8.10500		10.75	0.00	0	17,511.00
R186	On	04/11/2010	Bond Future	9.25	Call		10,973.00000	11,447,000	12.52	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	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		11,418.00000	11,892,000	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		10,525.00000	10,999,000	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	0,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,370.00000	6,843,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.11600	8.16300		11.00	0.00	0	20,231.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,609.00000	9,015,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		566.00000	496,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,007.00000	9,419,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		509.00000	444,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,214.00000	8,613,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		629.00000	552,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,406.00000	5,056,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,125.00000	1,251,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17900	8.22400		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,267.00000	7,573,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,202.00000	2,059,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,601.00000	7,914,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,070.00000	1,935,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,938.00000	7,238,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,340.00000	2,192,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,273.00000	5,010,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,017.00000	3,202,000	11.25	16,010,000.00	5,000	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future			8.23800	8.25000			0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		0.00000	118,000		0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		0.00000	607,000		0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		0.00000	374,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.46570	209.72140			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,971.00000	207,716,000		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		207,921.00000	207,666,000		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		208,021.00000	207,766,000		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			226.46541	226.47877			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,429.00000	223,415,000		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		223,379.00000	223,365,000		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		223,479.00000	223,465,000		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			6.90900	6.99000		4.00	0.00	0	1,169.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,350.00000	5,647,000	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		5,522.00000	5,819,000	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		5,179.00000	5,475,000	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		1,846.00000	2,142,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		1.00000	0,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		20.00000	5,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		966.00000	1,247,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,616.00000	3,913,000	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		904.00000	634,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		22.00000	48,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			6.96800	7.05500		4.00	0.00	0	319.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,295.00000	3,570,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		97.00000	71,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,448.00000	3,727,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		84.00000	62,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,142.00000	3,415,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		110.00000	82,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.04400	7.12900		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,461.00000	2,668,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		474.00000	405,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,584.00000	2,795,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		439.00000	374,000	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		2,341.00000	2,543,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		512.00000	439,000	3.92	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.11500	7.25000			0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		0.00000	409,000		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		0.00000	559,000		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		0.00000	258,000		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		0.00000	1,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57300	0.57300			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,515.00000	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		56,368.00000	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		54,652.00000	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			0.44500	0.44300			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,336.00000	39,279,000		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		40,364.00000	40,307,000		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		38,298.00000	38,240,000		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			7.66100	7.75700		6.25	0.00	0	1,918.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Call		7,575.00000	8,088,000	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		7,817.00000	8,329,000	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		7,333.00000	7,846,000	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			7.73900	7.84000		6.50	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,731.00000	4,158,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		406.00000	312,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,936.00000	4,372,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		365.00000	280,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,529.00000	3,948,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		452.00000	350,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.82400	7.92500		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,844.00000	3,169,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,246.00000	1,068,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,007.00000	3,341,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,166.00000	997,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,685.00000	3,001,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,331.00000	1,144,000	6.57	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.90500	8.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		0.00000	456,000		0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		0.00000	695,000		0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	7.95	Call		0.00000	216,000		0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.77500	7.86600		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,821.00000	8,364,000	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		8,089.00000	8,632,000	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		7,552.00000	8,095,000	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		6,467.00000	7,010,000	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			7.84500	7.94000		7.50	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,736.00000	4,169,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		563.00000	445,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,958.00000	4,401,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		508.00000	400,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,518.00000	3,941,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		623.00000	495,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.92600	8.02000		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,881.00000	4,248,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,231.00000	1,068,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,075.00000	4,450,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,154.00000	999,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,691.00000	4,049,000	7.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		1,313.00000	1,141,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.00300	8.00000			0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		0.00000	16,000		0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		0.00000	257,000		0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		0.00000	291,000		0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.68800	6.78500		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,757.00000	5,035,000	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		4,892.00000	5,169,000	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		4,622.00000	4,900,000	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		1,318.00000	1,595,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,399.00000	3,677,000	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		234.00000	95,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		134.00000	272,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.73800	6.84300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,036.00000	3,304,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		30.00000	20,000	3.32	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	03/02/2011	Bond Future	8.05	Call		3,158.00000	3,428,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		25.00000	16,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,913.00000	3,180,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		35.00000	23,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.81500	6.92000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,776.00000	1,967,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		377.00000	312,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,867.00000	2,062,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		348.00000	287,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,689.00000	1,875,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		409.00000	340,000	3.06	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.88700	7.00000			0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		0.00000	251,000		0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		0.00000	361,000		0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		0.00000	140,000		0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	0,000		0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.88000	7.95600		8.25	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,660.00000	8,136,000	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		7,940.00000	8,416,000	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		7,379.00000	7,855,000	9.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		8,496.00000	8,972,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.94600	8.02500		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,672.00000	5,079,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		381.00000	304,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,918.00000	5,332,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		340.00000	271,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,428.00000	4,829,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		424.00000	342,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.02300	8.10100		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,818.00000	4,125,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,483.00000	1,325,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,016.00000	4,330,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,394.00000	1,242,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,625.00000	3,924,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,579.00000	1,412,000	8.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.09800	8.25000			0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		0.00000	881,000		0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		0.00000	1,168,000		0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		0.00000	592,000		0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future			7.98000	8.03600		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,521.00000	7,889,000	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		7,813.00000	8,181,000	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		7,228.00000	7,595,000	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			8.04500	8.10200		9.25	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,574.00000	4,867,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		536.00000	463,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,823.00000	5,122,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		484.00000	416,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,328.00000	4,615,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		594.00000	514,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.11600	8.17200		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,684.00000	3,906,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,654.00000	1,523,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,886.00000	4,115,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,551.00000	1,428,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,486.00000	3,702,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,761.00000	1,625,000	9.74	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.18500	8.25000			0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		0.00000	400,000		0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		0.00000	707,000		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	04/08/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		0.00000	93,000		0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.08300	8.11900		14.25	0.00	0	23,345.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,320.00000	7,644,000	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		7,702.00000	8,026,000	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		6,934.00000	7,258,000	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		3,331.00000	3,639,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		26.00000	10,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		282.00000	176,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		1,444.00000	1,662,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,200.00000	9,524,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,438.00000	3,116,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		16.00000	18,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.12700	8.16300		15.00	0.00	0	2,097.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,485.00000	7,752,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		569.00000	515,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,813.00000	8,085,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		515.00000	466,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,157.00000	7,420,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Put		626.00000	569,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.17300	8.20800		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,991.00000	5,179,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,487.00000	2,366,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,258.00000	5,451,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,338.00000	2,222,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,729.00000	4,911,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,645.00000	2,518,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.21700	8.25200		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,766.00000	5,943,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,652.00000	3,523,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,038.00000	6,219,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,508.00000	3,383,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,500.00000	5,672,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,805.00000	3,671,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,767.00000	15,030,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		961.00000	918,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.82995	121.83701			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,737.00000	118,730,000		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		118,687.00000	118,680,000		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		118,787.00000	118,780,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future			102.12851	102.16457			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		99,415.00000	99,379,000		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		99,365.00000	99,329,000		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		99,465.00000	99,429,000		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			2.65000	2.64900			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,343.00000	3,334,000		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		3,809.00000	3,799,000		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		2,875.00000	2,865,000		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			2.56200	2.56100			0.00	0	240.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,122.00000	4,113,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,580.00000	4,570,000		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		3,663.00000	3,653,000		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			340.66700	339.29500			340,667,000.00	100	0.00
TRT1	On	03/02/2011	Index Future			345.71400	344.32100			345,714,000.00	100	100.00
TRT1	On	05/05/2011	Index Future			350.76200	345.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									796,155,170.50	14,250	1,172,726.00
<u>j-Bonds</u>											
CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026			7.97500	7.83000			0.00	0	0.00
R189	On	31/03/2013			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036			7.95500	7.81000			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	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:										796,155,170.50	14,250	1,172,726.00