



Daily MTM Report

Daily summary for: 03/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			6.94650	6.97860		14.78	157,643,871.00	22,694	269,145.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,971.00000	9,004,000	42.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	40.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,971.00000	7,004,000	40.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,971.00000	5,004,000	36.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,971.00000	3,004,000	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		4.00000	3,000	19.62	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		975.00000	1,007,000	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		150.00000	134,000	14.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		121.00000	138,000	14.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,029.00000	997,000	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	1,000	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,029.00000	1,997,000	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,029.00000	2,997,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,572.00000	1,604,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,021.00000	9,054,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,021.00000	7,054,000	40.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,021.00000	5,054,000	36.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.38	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,021.00000	3,054,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		128.00000	113,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		149.00000	167,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		980.00000	948,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	2,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,979.00000	1,947,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,979.00000	2,947,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,071.00000	9,104,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,071.00000	7,104,000	40.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,071.00000	5,104,000	36.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,071.00000	3,104,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		3.00000	2,000	20.10	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,074.00000	1,106,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		108.00000	95,000	15.26	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		179.00000	199,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		930.00000	898,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	2,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,929.00000	1,897,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,929.00000	2,897,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,121.00000	9,154,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,121.00000	7,154,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,121.00000	5,154,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,121.00000	3,154,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2.00000	2,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,123.00000	1,156,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		91.00000	80,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		212.00000	234,000	15.51	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		881.00000	849,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		2.00000	3,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,879.00000	1,847,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,879.00000	2,847,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3.00000	3,000	19.86	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,024.00000	1,057,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,171.00000	9,204,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,171.00000	7,204,000	40.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,171.00000	5,204,000	36.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,171.00000	3,204,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		2.00000	2,000	20.59	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,173.00000	1,206,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		77.00000	67,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		248.00000	271,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		831.00000	800,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	4,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,829.00000	1,797,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,829.00000	2,797,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,221.00000	9,254,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,221.00000	7,254,000	40.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,221.00000	5,254,000	36.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,221.00000	3,254,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,223.00000	1,255,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		64.00000	56,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		285.00000	310,000	15.99	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		782.00000	751,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		3.00000	5,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,779.00000	1,747,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,779.00000	2,747,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,271.00000	9,304,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,271.00000	7,304,000	40.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,271.00000	5,304,000	36.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,271.00000	3,304,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	21.07	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,272.00000	1,305,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		53.00000	46,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		324.00000	350,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		733.00000	702,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		4.00000	6,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,729.00000	1,697,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,729.00000	2,697,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,471.00000	9,504,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,471.00000	7,504,000	41.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,471.00000	5,504,000	37.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,471.00000	3,504,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,472.00000	1,505,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		25.00000	22,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		496.00000	526,000	17.20	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	6.45	Call		542.00000	512,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		13.00000	16,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,529.00000	1,497,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,529.00000	2,497,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,421.00000	9,454,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,421.00000	7,454,000	41.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,421.00000	5,454,000	36.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,421.00000	3,454,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,422.00000	1,455,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		31.00000	26,000	16.96	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		452.00000	480,000	16.96	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		589.00000	559,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	13,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,579.00000	1,547,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,579.00000	2,547,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	22.76	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		1,621.00000	1,654,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,521.00000	9,554,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,521.00000	7,554,000	41.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,521.00000	5,554,000	37.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,521.00000	3,554,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,522.00000	1,555,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		21.00000	18,000	17.44	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		542.00000	572,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		496.00000	467,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		17.00000	21,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,479.00000	1,447,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,479.00000	2,447,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		1.00000	1,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,322.00000	1,355,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,871.00000	8,904,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,871.00000	6,904,000	39.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,871.00000	4,904,000	35.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,871.00000	2,904,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		6.00000	5,000	19.13	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		877.00000	909,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		212.00000	192,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		83.00000	96,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,129.00000	1,097,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,129.00000	2,097,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,129.00000	3,097,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,921.00000	8,954,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,921.00000	6,954,000	40.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,921.00000	4,954,000	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,921.00000	2,954,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		5.00000	4,000	19.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		926.00000	958,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		180.00000	162,000	14.99	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		101.00000	116,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,079.00000	1,047,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,079.00000	2,047,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,079.00000	3,047,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,321.00000	9,354,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,321.00000	7,354,000	40.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,321.00000	5,354,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,321.00000	3,354,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		44.00000	38,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		365.00000	392,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		685.00000	654,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	8,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,679.00000	1,647,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,679.00000	2,647,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,371.00000	9,404,000	42.09	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	40.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,371.00000	7,404,000	40.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,371.00000	5,404,000	36.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,371.00000	3,404,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		1.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,372.00000	1,405,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		37.00000	32,000	16.72	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		408.00000	436,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		637.00000	606,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	10,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,629.00000	1,597,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,629.00000	2,597,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,071.00000	8,104,000	42.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,071.00000	6,104,000	38.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,071.00000	4,104,000	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,071.00000	2,104,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,929.00000	3,897,000	19.02	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	3.05	Put		0.00000	1,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,121.00000	2,154,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.16	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,521.00000	2,554,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,221.00000	2,254,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,571.00000	2,604,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		7.00000	6,000	18.89	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		828.00000	860,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,921.00000	1,954,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	24.22	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		635.00000	666,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		14.00000	12,000	17.93	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,821.00000	1,854,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	23.73	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		10.00000	8,000	18.41	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		731.00000	762,000	18.41	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,021.00000	2,054,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	24.69	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		588.00000	619,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		17.00000	15,000	17.68	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.03890	7.07220		15.14	35,764,650.90	5,081	66,209.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		59.00000	58,000	19.22	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		987.00000	1,019,000	19.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		55.00000	54,000	19.43	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,033.00000	1,065,000	19.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		64.00000	62,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		942.00000	973,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,459.00000	1,492,000	21.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		31.00000	31,000	21.37	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,429.00000	3,462,000	24.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.91	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		403.00000	427,000	16.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		175.00000	166,000	16.21	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,363.00000	1,396,000	20.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		35.00000	35,000	20.94	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		555.00000	582,000	17.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		127.00000	121,000	17.07	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		595.00000	623,000	17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		117.00000	112,000	17.28	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		636.00000	665,000	17.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		108.00000	104,000	17.50	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		368.00000	391,000	15.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		190.00000	180,000	15.99	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		271.00000	291,000	15.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		243.00000	230,000	15.35	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		477.00000	503,000	16.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		149.00000	142,000	16.64	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			7.13020	7.16490		15.20	3,265,631.60	458	15,179.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		241.00000	231,000	16.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		526.00000	551,000	16.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		228.00000	218,000	16.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		563.00000	588,000	16.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		256.00000	244,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		491.00000	514,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		607.00000	584,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		142.00000	154,000	15.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.22990	7.26540		15.17	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		207.00000	199,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		992.00000	1,019,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		199.00000	192,000	17.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,034.00000	1,062,000	17.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		216.00000	208,000	17.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		951.00000	978,000	17.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.23160	9.26220		19.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,672.00000	1,654,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,610.00000	1,622,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,655.00000	1,636,000	19.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,643.00000	1,654,000	19.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,690.00000	1,671,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,578.00000	1,589,000	19.83	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.17380	11.17110		13.45	290,518.80	26	23,586.00

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		37.00000	34,000	15.85	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		766.00000	760,000	15.85	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		721.00000	715,000	15.69	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		42.00000	39,000	15.69	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.31320	11.31150		14.27	33,939.60	3	22,649.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		229.00000	225,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		718.00000	712,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		216.00000	213,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		755.00000	750,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		242.00000	238,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		681.00000	675,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		475.00000	469,000	14.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		336.00000	332,000	14.60	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,340.00000	1,336,000	17.08	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		101.00000	99,000	17.08	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		872.00000	867,000	15.84	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		183.00000	180,000	15.84	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.44890	11.44830		14.32	0.00	0	1,566.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		372.00000	369,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		774.00000	770,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		357.00000	354,000	15.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		809.00000	805,000	15.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		387.00000	384,000	14.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		739.00000	735,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08540	0.08640		17.70	69,174.00	810	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		245.00000	196,000	19.82	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		205.00000	256,000	19.82	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		30.00000	23,000	24.04	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		990.00000	1,083,000	24.04	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,045.00000	946,000	19.06	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		5.00000	6,000	19.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08770		20.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		445.00000	391,000	19.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		375.00000	431,000	19.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		164.00000	142,000	22.77	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,094.00000	1,182,000	22.77	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,114.00000	1,016,000	17.48	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		44.00000	56,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.73810	9.77250		12.00	0.00	0	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,428.00000	10,462,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,428.00000	8,462,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,428.00000	6,462,000	31.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,428.00000	4,462,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.47	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	12.20	Put		2,428.00000	2,462,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		2.00000	2,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,430.00000	1,464,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		43.00000	36,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		471.00000	498,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		592.00000	559,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		20.00000	21,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,573.00000	1,538,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,278.00000	2,312,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,478.00000	10,512,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,478.00000	8,512,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,478.00000	6,512,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,478.00000	4,512,000	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,478.00000	2,512,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		2.00000	1,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,480.00000	1,513,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		37.00000	31,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		515.00000	543,000	13.92	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		546.00000	514,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		24.00000	26,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,523.00000	1,488,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,178.00000	11,212,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,178.00000	9,212,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,178.00000	7,212,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,178.00000	5,212,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,178.00000	3,212,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,178.00000	2,212,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		4.00000	3,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,182.00000	1,215,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		94.00000	81,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		272.00000	293,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		829.00000	795,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	7,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,078.00000	11,112,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,078.00000	9,112,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,078.00000	7,112,000	32.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,078.00000	5,112,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,078.00000	3,112,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,078.00000	2,112,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		6.00000	5,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,084.00000	1,117,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		127.00000	110,000	12.39	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		205.00000	222,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		926.00000	892,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	4,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,228.00000	10,262,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,228.00000	8,262,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,228.00000	6,262,000	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,228.00000	4,262,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	20.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,228.00000	2,262,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		4.00000	3,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,232.00000	1,265,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		81.00000	69,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		309.00000	331,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		780.00000	747,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		8.00000	9,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,773.00000	1,738,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,328.00000	10,362,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,328.00000	8,362,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,328.00000	6,362,000	31.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,328.00000	4,362,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,328.00000	2,362,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		3.00000	2,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,331.00000	1,364,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		59.00000	50,000	13.35	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		387.00000	412,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		685.00000	652,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		13.00000	14,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,673.00000	1,638,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,628.00000	10,662,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,628.00000	8,662,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,628.00000	6,662,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,628.00000	4,662,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,628.00000	2,662,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,629.00000	1,663,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		23.00000	19,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		651.00000	681,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		416.00000	386,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		44.00000	48,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,373.00000	1,339,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,778.00000	10,812,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,778.00000	8,812,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,778.00000	6,812,000	32.13	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	14.55	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,778.00000	4,812,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,778.00000	2,812,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,779.00000	1,813,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		14.00000	12,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		792.00000	824,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		298.00000	272,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		76.00000	84,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,223.00000	1,189,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,078.00000	10,112,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,078.00000	8,112,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,078.00000	6,112,000	30.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,078.00000	4,112,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,923.00000	1,888,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,128.00000	10,162,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,128.00000	8,162,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,128.00000	6,162,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,128.00000	4,162,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,128.00000	2,162,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		5.00000	4,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,133.00000	1,166,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		109.00000	95,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		237.00000	257,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		877.00000	843,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		5.00000	5,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,873.00000	1,838,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,178.00000	10,212,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,178.00000	8,212,000	34.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,178.00000	6,212,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,178.00000	4,212,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,823.00000	1,788,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		560.00000	588,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		32.00000	26,000	14.11	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		262.00000	237,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		90.00000	99,000	12.44	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		502.00000	470,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		30.00000	32,000	13.31	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.85370	9.89000		12.82	9,853.70	1	11,404.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		352.00000	328,000	12.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		262.00000	274,000	12.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		326.00000	304,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		286.00000	300,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		378.00000	354,000	12.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		238.00000	250,000	12.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		143.00000	150,000	12.74	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		533.00000	504,000	12.74	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		664.00000	690,000	14.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		154.00000	144,000	14.52	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		745.00000	772,000	14.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		135.00000	126,000	14.83	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		440.00000	462,000	13.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		230.00000	216,000	13.59	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.96520	10.00370		13.04	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		512.00000	487,000	12.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		308.00000	322,000	12.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		485.00000	461,000	13.00	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		331.00000	346,000	13.00	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		540.00000	514,000	12.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		286.00000	299,000	12.97	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			376.49900	376.21700			0.00	0	8.00
AL7T	On	03/02/2011	Index Future			382.15800	381.87100			0.00	0	30.00
ALBI	On	04/11/2010	Index Future			346.64500	346.22900			2,211,595,100.00	638	0.00
ALBI	On	03/02/2011	Index Future			351.85500	351.43300			0.00	0	1,129.00
ALBI	On	05/05/2011	Index Future			357.10000	356.67100			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.88700	6.93990		10.54	344,350.00	50	14,515.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		123.00000	90,000	10.54	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		83.00000	103,000	10.54	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		103.00000	134,000	10.90	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		93.00000	71,000	10.90	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.89760	6.95120		10.90	779,428.80	113	881.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		352.00000	310,000	12.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		101.00000	112,000	12.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		314.00000	274,000	11.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		113.00000	126,000	11.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		390.00000	347,000	12.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		89.00000	99,000	12.32	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.90400	6.95930		10.99	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		445.00000	402,000	12.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		136.00000	148,000	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		408.00000	367,000	11.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		149.00000	163,000	11.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		483.00000	439,000	12.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		124.00000	135,000	12.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.90900	6.96380		11.15	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		491.00000	451,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		177.00000	192,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		456.00000	417,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		192.00000	208,000	11.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		528.00000	486,000	12.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		164.00000	177,000	12.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.39070	7.44830		12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		916.00000	886,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		768.00000	795,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		895.00000	866,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		797.00000	825,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		937.00000	907,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		739.00000	766,000	12.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.88020	6.90190		10.18	0.00	0	696.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	2,000	15.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		800.00000	822,000	15.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.90	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		850.00000	872,000	15.90	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		3.00000	2,000	15.23	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		751.00000	772,000	15.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.95580	6.97780		11.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		162.00000	153,000	11.77	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		234.00000	247,000	11.77	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		144.00000	136,000	11.93	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		266.00000	280,000	11.93	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		182.00000	172,000	11.60	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		204.00000	216,000	11.60	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.09460	7.13450		14.10	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		185.00000	157,000	14.34	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		101.00000	112,000	14.34	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		155.00000	129,000	14.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		121.00000	134,000	14.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		217.00000	188,000	14.58	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		83.00000	93,000	14.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.19430	7.23600		14.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		251.00000	232,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		265.00000	288,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		231.00000	214,000	15.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		295.00000	320,000	15.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		275.00000	252,000	14.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		239.00000	258,000	14.83	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			152.35400	152.36000			0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.61400	154.61900			0.00	0	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			156.87300	156.87800			0.00	0	0.00
GOVI	On	04/11/2010	GOVI			347.23700	346.87900			0.00	0	63.00
GOVI	On	04/11/2010	GOVI	329.00	Call		178,790.00000	182,370,000		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		178,690.00000	182,270,000		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		178,890.00000	182,470,000		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			352.45600	352.09200			0.00	0	139.00
GOVI	On	03/02/2011	GOVI	343.00	Call		90,920.00000	94,560,000		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		90,820.00000	94,460,000		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		91,020.00000	94,660,000		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			357.71000	357.34000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		83,400.00000	87,100,000		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		83,300.00000	87,000,000		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		83,500.00000	87,200,000		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
IGOV	On	03/02/2011			146.76000	146.93300			0.00	0	0.00
IGOV	On	05/05/2011			148.94700	149.12300			0.00	0	0.00
IGOV	On	04/08/2011			151.22000	151.39800			0.00	0	0.00
ILBI	On	04/11/2010			391.57000	391.97300			0.00	0	17.00
ILBI	On	03/02/2011			397.42700	398.02800			0.00	0	494.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	17/11/2010			5.82700	5.81300			0.00	0	2,500.00
JIBAR F	On	15/12/2010			5.70300	5.71800			0.00	0	2,500.00
JIBAR F	On	19/01/2011			5.63600	5.64200			0.00	0	0.00
JIBAR F	On	16/02/2011			5.56700	5.57100			0.00	0	0.00
JIBAR F	On	16/03/2011			5.53900	5.53200			0.00	0	5,500.00
JIBAR F	On	20/04/2011			5.51700	5.54300			0.00	0	0.00
JIBAR F	On	15/06/2011			5.54300	5.55500			0.00	0	4,500.00
JIBAR F	On	21/09/2011			5.65700	5.69700			0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.82000	5.87000			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.02700	6.08400			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.26400	6.33200			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.44500	6.45500			0.00	0	40,000.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
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			343.08200	342.35600			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			348.23800	347.50100			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			353.42900	352.68000			0.00	0	0.00
R157	On 04/11/2010	Bond Future			6.97100	6.97800		3.75	348,492,759.36	2,712	3,626.00
R157	On 04/11/2010	Bond Future	8.50	Call		6,912.00000	6,945,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Call		7,131.00000	7,164,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.45	Call		6,693.00000	6,726,000	4.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		2,427.00000	2,460,000	3.86	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.03800	7.04600		4.00	265,171,712.10	2,033	6,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,833.00000	3,864,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		99.00000	94,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		4,032.00000	4,063,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		84.00000	79,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,637.00000	3,667,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		118.00000	112,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.11200	7.12000		3.75	88,523,043.00	705	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,045.00000	3,069,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		427.00000	417,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,208.00000	3,232,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		385.00000	376,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,885.00000	2,908,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		472.00000	461,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,729.00000	2,751,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		522.00000	510,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.18200	7.19000		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,347.00000	2,363,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,125.00000	1,109,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,471.00000	2,488,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,053.00000	1,039,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,226.00000	2,242,000	3.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		1,200.00000	1,184,000	3.78	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.93600	7.98200		9.75	51,609,579.14	406	14,466.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,246.00000	12,727,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,691.00000	13,172,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,798.00000	12,279,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,642.00000	8,123,000	10.18	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.99000	8.03900		11.00	50,239,982.80	406	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,592.00000	10,051,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		286.00000	241,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,010.00000	10,473,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		249.00000	208,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,177.00000	9,630,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		329.00000	278,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,464.00000	4,123,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,446.00000	1,609,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.05000	8.10000		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,689.00000	8,071,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,382.00000	1,258,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,043.00000	8,433,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,271.00000	1,155,000	10.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Call		7,340.00000	7,714,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,501.00000	1,369,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,218.00000	3,945,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,203.00000	3,436,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.10700	8.15800		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		5,085.00000	5,361,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,177.00000	3,946,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		5,351.00000	5,635,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,954.00000	3,731,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,827.00000	5,094,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,411.00000	4,171,000	10.98	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.63081	209.68925			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,939.00000	207,881,000		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		207,889.00000	207,831,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		207,989.00000	207,931,000		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			226.38511	226.42449			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,374.00000	223,335,000		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		223,324.00000	223,285,000		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		223,424.00000	223,385,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.77100	6.76700		3.25	35,316,112.00	320	849.00
R201	On	04/11/2010	Bond Future	8.50	Call		6,170.00000	6,155,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		6,341.00000	6,327,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,998.00000	5,983,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		2,665.00000	2,650,000	3.34	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,765.00000	1,750,000	3.30	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		4,436.00000	4,421,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		139.00000	119,000	3.20	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		76.00000	41,000	3.20	0.00	0	420.00
R201	On	03/02/2011	Bond Future			6.82400	6.82000		3.50	35,511,851.10	330	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		4,027.00000	4,013,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		15.00000	14,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,190.00000	4,176,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		12.00000	12,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,865.00000	3,850,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		19.00000	18,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.89000	6.88600		3.25	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	7.75	Call		2,963.00000	2,950,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		186.00000	186,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		3,100.00000	3,088,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		165.00000	166,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,827.00000	2,814,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		208.00000	208,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.95300	6.94800		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,707.00000	1,696,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		790.00000	794,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,817.00000	1,806,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		749.00000	754,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,614.00000	1,602,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		848.00000	852,000	3.24	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57500	0.57400			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,486.00000	55,457,000		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		56,340.00000	56,311,000		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		54,623.00000	54,595,000		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			0.44800	0.44700			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,192,000		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		40,249.00000	40,220,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	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		38,183.00000	38,154,000		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			7.55600	7.54800		5.75	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,695.00000	8,652,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,937.00000	8,893,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		8,453.00000	8,410,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.63200	7.62400		6.25	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,597.00000	4,556,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		154.00000	155,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,822.00000	4,781,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		133.00000	134,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,375.00000	4,334,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		179.00000	180,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.71300	7.70400		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,454.00000	3,416,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		752.00000	759,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,634.00000	3,596,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		689.00000	696,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,277.00000	3,240,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		818.00000	827,000	6.13	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			7.79100	7.78200		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,747.00000	2,718,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,696.00000	1,711,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,889.00000	2,859,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,599.00000	1,613,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,608.00000	2,580,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,797.00000	1,813,000	5.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.67100	7.66800		6.50	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		9,007.00000	8,989,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		9,275.00000	9,257,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,738.00000	8,720,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		7,653.00000	7,635,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.73900	7.73600		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,602.00000	4,582,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		240.00000	238,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,847.00000	4,827,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		208.00000	206,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,360.00000	4,340,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		277.00000	274,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.81600	7.81300		6.75	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	8.50	Call		4,467.00000	4,450,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		646.00000	646,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,682.00000	4,664,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		590.00000	589,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,257.00000	4,239,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		708.00000	707,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.89100	7.88800		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,778.00000	2,764,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,161.00000	2,164,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,930.00000	2,917,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,039.00000	2,043,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,630.00000	2,616,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,288.00000	2,291,000	6.98	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.55000	6.52600		2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		5,500.00000	5,431,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		5,635.00000	5,566,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		5,366.00000	5,296,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		2,061.00000	1,992,000	2.58	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		4,142.00000	4,073,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	450.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	6.75	Put		0.00000	0,000	2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		643.00000	574,000	2.50	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.59300	6.56700		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,742.00000	3,673,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,869.00000	3,800,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,615.00000	3,546,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.65800	6.62900		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,238.00000	2,176,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		128.00000	137,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,343.00000	2,280,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		113.00000	121,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,135.00000	2,073,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		144.00000	153,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.71800	6.68500		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,282.00000	1,235,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		581.00000	608,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,353.00000	1,304,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		541.00000	566,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,214.00000	1,168,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		624.00000	652,000	2.51	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.75600	7.77800		7.50	0.00	0	600.00

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	9.25	Call		8,780.00000	8,919,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		9,060.00000	9,199,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,499.00000	8,638,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		9,616.00000	9,755,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.82000	7.84200		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,588.00000	5,709,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		173.00000	158,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,851.00000	5,974,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		149.00000	136,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,327.00000	5,447,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		200.00000	183,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.89200	7.91600		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,313.00000	4,417,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		870.00000	829,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,529.00000	4,636,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		799.00000	761,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,101.00000	4,203,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		947.00000	904,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.96400	7.98900		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,496.00000	3,581,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,977.00000	1,915,000	8.09	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	04/08/2011	Bond Future	8.30	Call		3,671.00000	3,758,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,865.00000	1,805,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,327.00000	3,409,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,097.00000	2,032,000	8.07	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.85100	7.88800		8.50	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,497.00000	8,743,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,789.00000	9,035,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,204.00000	8,450,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.91300	7.95200		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,272.00000	5,493,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		265.00000	232,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,539.00000	5,763,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		231.00000	200,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,008.00000	5,225,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		305.00000	268,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.98100	8.02000		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,077.00000	4,250,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,086.00000	1,010,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,294.00000	4,472,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		998.00000	928,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,864.00000	4,033,000	8.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Put		1,178.00000	1,099,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.04600	8.08700		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,432.00000	3,575,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,424.00000	2,311,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,606.00000	3,753,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,291.00000	2,182,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,262.00000	3,401,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,562.00000	2,445,000	8.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.97000	8.02200		13.75	0.00	0	11,100.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,197.00000	8,674,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,580.00000	9,057,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,811.00000	8,288,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,183.00000	4,659,000	14.16	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	14.16	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		2.00000	0,000	13.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,041.00000	2,516,000	13.96	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,078.00000	10,555,000	14.76	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,544.00000	2,067,000	13.55	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		0.00000	0,000	13.55	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.01300	8.06500		14.50	0.00	0	23,685.00

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	9.00	Call		8,081.00000	8,507,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		287.00000	241,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,427.00000	8,858,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		251.00000	209,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,734.00000	8,154,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		325.00000	273,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.05700	8.11100		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,194.00000	5,520,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,830.00000	1,670,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,472.00000	5,808,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,692.00000	1,542,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,921.00000	5,238,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,976.00000	1,808,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.09900	8.15400		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,754.00000	6,064,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,779.00000	2,599,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,012.00000	6,329,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,621.00000	2,448,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,501.00000	5,803,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,945.00000	2,757,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,015.00000	15,471,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		348.00000	314,000	15.82	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.78728	121.80811			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,708.00000	118,687,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		118,658.00000	118,637,000		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		118,758.00000	118,737,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.23700	2.23400			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		2,960.00000	2,942,000		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		3,242.00000	3,224,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		1.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		2,677.00000	2,660,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.07100	2.06800			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		2,418.00000	2,401,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		2,693.00000	2,676,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		2,141.00000	2,124,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.65400	2.65200			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,314.00000	3,295,000		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		3,780.00000	3,761,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R212	On	04/11/2010	Bond Future	2.95	Call		2,846.00000		2,826,000	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			2.56700	2.56500			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,084.00000		4,065,000	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		4,541.00000		4,522,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000		0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		3,624.00000		3,605,000	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			343.15900	342.79300			0.00	0	0.00
TRT1	On	03/02/2011	Index Future			348.24800	347.87500			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			353.33800	352.95600			0.00	0	0.00
Total for Derivatives :									3,284,661,557.90	36,786	1,174,445.00	

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									3,284,661,557.90	36,786	1,174,445.00	