



Daily MTM Report

Daily summary for: 05/11/2010

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			6.80400	6.83410		14.09	87,696,756.00	12,889	267,413.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,116.00000	9,146,000	41.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,116.00000	7,146,000	39.98	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,116.00000	5,146,000	35.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,116.00000	3,146,000	29.32	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		2.00000	1,000	20.08	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,118.00000	1,147,000	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		84.00000	71,000	14.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		200.00000	217,000	14.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		885.00000	856,000	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	2,000	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,884.00000	1,854,000	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,884.00000	2,854,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,716.00000	1,746,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,166.00000	9,196,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,166.00000	7,196,000	40.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,166.00000	5,196,000	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.53	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,166.00000	3,196,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		69.00000	59,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		235.00000	255,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		836.00000	806,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,834.00000	1,804,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,834.00000	2,804,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,216.00000	9,246,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,216.00000	7,246,000	40.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,216.00000	5,246,000	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,216.00000	3,246,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.60	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,217.00000	1,247,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		57.00000	48,000	15.39	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		273.00000	294,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		787.00000	757,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,784.00000	1,754,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,784.00000	2,754,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,266.00000	9,296,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,266.00000	7,296,000	40.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,266.00000	5,296,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,266.00000	3,296,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,267.00000	1,297,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		47.00000	39,000	15.65	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	7.10	Put		313.00000	335,000	15.65	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		738.00000	708,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,734.00000	1,704,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,734.00000	2,704,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.34	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,167.00000	1,197,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,316.00000	9,346,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,316.00000	7,346,000	40.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,316.00000	5,346,000	35.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,316.00000	3,346,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.12	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,317.00000	1,347,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		39.00000	32,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		355.00000	378,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		689.00000	659,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	5,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,684.00000	1,654,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.16	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		2,684.00000	2,654,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,366.00000	9,396,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,366.00000	7,396,000	40.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,366.00000	5,396,000	36.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,366.00000	3,396,000	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,367.00000	1,397,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		32.00000	26,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		398.00000	422,000	16.17	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		640.00000	611,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,634.00000	1,604,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,634.00000	2,604,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,416.00000	9,446,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,416.00000	7,446,000	40.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.20	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	12.25	Put		5,416.00000	5,446,000	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,416.00000	3,446,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	0,000	21.64	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,417.00000	1,446,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		26.00000	21,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		442.00000	467,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		592.00000	563,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		8.00000	9,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,584.00000	1,554,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,584.00000	2,554,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,616.00000	9,646,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,616.00000	7,646,000	41.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,616.00000	5,646,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,616.00000	3,646,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,616.00000	1,646,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		12.00000	9,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		628.00000	655,000	17.48	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		408.00000	380,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		24.00000	26,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,384.00000	1,354,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,384.00000	2,354,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,566.00000	9,596,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,566.00000	7,596,000	40.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,566.00000	5,596,000	36.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,566.00000	3,596,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,566.00000	1,596,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		14.00000	11,000	17.22	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		580.00000	607,000	17.22	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		453.00000	424,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		19.00000	20,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,434.00000	1,404,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,434.00000	2,404,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	23.47	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		1,766.00000	1,796,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,666.00000	9,696,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,666.00000	7,696,000	41.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,666.00000	5,696,000	36.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,666.00000	3,696,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,666.00000	1,696,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		9.00000	7,000	17.74	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		675.00000	703,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		365.00000	337,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		31.00000	33,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,334.00000	1,304,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,334.00000	2,304,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		1.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,467.00000	1,496,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		9,016.00000	9,046,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		7,016.00000	7,046,000	39.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		5,016.00000	5,046,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		3,016.00000	3,046,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2.00000	2,000	19.56	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1,018.00000	1,048,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		120.00000	104,000	14.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		136.00000	150,000	14.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		985.00000	955,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		1,984.00000	1,954,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		2,984.00000	2,954,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		9,066.00000	9,096,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		7,066.00000	7,096,000	39.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		5,066.00000	5,096,000	35.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		3,066.00000	3,096,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	19.82	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1,068.00000	1,098,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		101.00000	87,000	14.61	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		167.00000	183,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		935.00000	905,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		1,934.00000	1,904,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		2,934.00000	2,904,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,466.00000	9,496,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,466.00000	7,496,000	40.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,466.00000	5,496,000	36.31	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		3,466.00000	3,496,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		21.00000	17,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		487.00000	513,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		545.00000	516,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		11.00000	12,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,534.00000	1,504,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,534.00000	2,504,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,516.00000	9,546,000	41.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,516.00000	7,546,000	40.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,516.00000	5,546,000	36.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,516.00000	3,546,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,516.00000	1,546,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		17.00000	14,000	16.95	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		533.00000	560,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		498.00000	470,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		14.00000	16,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,484.00000	1,454,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,484.00000	2,454,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,216.00000	8,246,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,216.00000	6,246,000	38.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,216.00000	4,246,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,216.00000	2,246,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,784.00000	3,754,000	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,266.00000	2,296,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.76	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,666.00000	2,696,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,366.00000	2,396,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,716.00000	2,746,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		3.00000	2,000	19.30	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		969.00000	998,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		2,066.00000	2,096,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	24.93	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		772.00000	801,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		6.00000	5,000	18.26	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,966.00000	1,996,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	24.51	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		4.00000	3,000	18.78	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		870.00000	899,000	18.78	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,166.00000	2,196,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	25.34	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		724.00000	752,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		8.00000	6,000	18.00	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.89520	6.92550		14.67	4,626,679.20	671	67,413.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		42.00000	41,000	19.50	0.00	0	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,117.00000	1,146,000	19.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		40.00000	38,000	19.72	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,165.00000	1,193,000	19.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		46.00000	44,000	19.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		1,071.00000	1,099,000	19.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,597.00000	1,627,000	21.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		22.00000	22,000	21.70	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,576.00000	3,606,000	24.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.92	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		503.00000	525,000	16.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		128.00000	120,000	16.43	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,500.00000	1,529,000	21.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		25.00000	24,000	21.26	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		667.00000	691,000	17.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		92.00000	86,000	17.30	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		710.00000	735,000	17.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		85.00000	80,000	17.52	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		753.00000	778,000	17.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		78.00000	73,000	17.74	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		465.00000	485,000	16.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		140.00000	130,000	16.21	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		355.00000	373,000	15.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		180.00000	168,000	15.55	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		583.00000	606,000	16.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		108.00000	101,000	16.86	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			6.98550	7.01540		14.90	391,188.00	56	15,219.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		193.00000	182,000	16.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		628.00000	647,000	16.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		182.00000	172,000	16.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		667.00000	687,000	16.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		204.00000	194,000	16.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		589.00000	609,000	16.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		498.00000	478,000	14.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		183.00000	193,000	14.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.08340	7.11290		15.07	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		172.00000	165,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,109.00000	1,132,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		165.00000	158,000	18.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,152.00000	1,175,000	18.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		179.00000	172,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,066.00000	1,089,000	17.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09430	9.12330		19.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,594.00000	1,567,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,671.00000	1,673,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,578.00000	1,552,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,705.00000	1,708,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,609.00000	1,583,000	19.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,636.00000	1,639,000	19.74	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.05810	11.12450		12.92	729,834.60	66	23,598.00

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		26.00000	20,000	15.82	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		802.00000	862,000	15.82	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		756.00000	815,000	15.65	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		30.00000	23,000	15.65	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.19670	11.26300		13.96	2,239,340.00	200	22,649.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		203.00000	184,000	15.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		740.00000	787,000	15.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		191.00000	173,000	15.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		778.00000	826,000	15.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		215.00000	195,000	15.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		702.00000	748,000	15.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		490.00000	529,000	14.53	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		303.00000	276,000	14.53	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,374.00000	1,432,000	17.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		87.00000	79,000	17.07	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		898.00000	949,000	15.80	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		161.00000	146,000	15.80	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.33150	11.39710		14.12	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		347.00000	324,000	15.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		800.00000	843,000	15.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		333.00000	311,000	15.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		836.00000	880,000	15.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		362.00000	338,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		765.00000	807,000	15.09	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			0.08390	0.08470		17.80	419.50	5	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		165.00000	133,000	20.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		295.00000	343,000	20.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		18.00000	14,000	24.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,148.00000	1,224,000	24.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		878.00000	801,000	18.91	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		8.00000	11,000	18.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08510	0.08600		21.20	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		364.00000	325,000	20.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		464.00000	515,000	20.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		131.00000	115,000	23.23	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,231.00000	1,305,000	23.23	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		964.00000	888,000	17.72	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		64.00000	78,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.59330	9.73600		11.61	767,464.00	80	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,464.00000	10,607,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,464.00000	8,607,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,464.00000	6,607,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,464.00000	4,607,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.71	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		2,464.00000	2,607,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,465.00000	1,608,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		33.00000	18,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		497.00000	625,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		555.00000	426,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		19.00000	33,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,536.00000	1,393,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,314.00000	2,457,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,514.00000	10,657,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,514.00000	8,657,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,514.00000	6,657,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,514.00000	4,657,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,514.00000	2,657,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,515.00000	1,658,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		28.00000	15,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		542.00000	672,000	14.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		510.00000	383,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		24.00000	40,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,486.00000	1,344,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,214.00000	11,357,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,214.00000	9,357,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,214.00000	7,357,000	32.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,214.00000	5,357,000	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,214.00000	3,357,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,214.00000	2,357,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		3.00000	2,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,217.00000	1,359,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		76.00000	44,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		290.00000	401,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		792.00000	654,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		6.00000	11,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,114.00000	11,257,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.49	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		9,114.00000	9,257,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,114.00000	7,257,000	32.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,114.00000	5,257,000	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,114.00000	3,257,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,114.00000	2,257,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		4.00000	2,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,118.00000	1,259,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		104.00000	62,000	12.62	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		218.00000	319,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		889.00000	750,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		3.00000	7,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,264.00000	10,407,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,264.00000	8,407,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,264.00000	6,407,000	30.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,264.00000	4,407,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,264.00000	2,407,000	21.05	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	11.00	Call		2.00000	1,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,266.00000	1,408,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		64.00000	37,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		328.00000	444,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		743.00000	607,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		7.00000	14,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,736.00000	1,593,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,364.00000	10,507,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,364.00000	8,507,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,364.00000	6,507,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,364.00000	4,507,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,364.00000	2,507,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		2.00000	1,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,366.00000	1,508,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		46.00000	26,000	13.63	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		410.00000	533,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		648.00000	514,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		12.00000	21,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,636.00000	1,493,000	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,664.00000	10,807,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,664.00000	8,807,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,664.00000	6,807,000	31.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,664.00000	4,807,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,664.00000	2,807,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1.00000	0,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,665.00000	1,807,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		17.00000	9,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		681.00000	816,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		380.00000	266,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		44.00000	73,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,336.00000	1,194,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,814.00000	10,957,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,814.00000	8,957,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,814.00000	6,957,000	31.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,814.00000	4,957,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,814.00000	2,957,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	0,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,815.00000	1,957,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		10.00000	5,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		824.00000	962,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		265.00000	168,000	11.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		79.00000	125,000	11.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,187.00000	1,045,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,114.00000	10,257,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,114.00000	8,257,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,114.00000	6,257,000	30.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,114.00000	4,257,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,886.00000	1,743,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,164.00000	10,307,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.49	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		8,164.00000	8,307,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,164.00000	6,307,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,164.00000	4,307,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,164.00000	2,307,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		3.00000	2,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,167.00000	1,309,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		89.00000	52,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		253.00000	359,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		840.00000	702,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		4.00000	9,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,836.00000	1,693,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,214.00000	10,357,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,214.00000	8,357,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,214.00000	6,357,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,214.00000	4,357,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,786.00000	1,643,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.01	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		587.00000	720,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		23.00000	13,000	14.44	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		231.00000	140,000	11.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		95.00000	147,000	11.61	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		465.00000	343,000	12.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		29.00000	50,000	12.61	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.70850	9.85140		12.36	7,300,792.00	752	11,152.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		322.00000	250,000	12.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		271.00000	342,000	12.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		298.00000	232,000	12.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		297.00000	374,000	12.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		349.00000	269,000	12.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		248.00000	311,000	12.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		148.00000	190,000	12.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		499.00000	398,000	12.35	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		687.00000	797,000	14.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		138.00000	105,000	14.56	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		770.00000	884,000	14.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		121.00000	92,000	14.87	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		459.00000	553,000	13.62	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		210.00000	161,000	13.62	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.81970	9.96240		12.95	29,459.10	3	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		482.00000	403,000	12.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		320.00000	383,000	12.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		456.00000	383,000	13.09	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	13/06/2011	Foreign Exchange Future	9.85	Put		344.00000	413,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		509.00000	428,000	12.94	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		297.00000	358,000	12.94	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			384.03700	378.24900			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			353.03100	347.87200			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			358.25300	347.87200			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.89190	6.90210		10.51	6,891.90	1	14,803.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		96.00000	89,000	10.51	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		94.00000	97,000	10.51	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		124.00000	128,000	10.86	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		76.00000	70,000	10.86	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90330	6.91330		10.86	3,451,650.00	500	831.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		320.00000	312,000	12.03	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		107.00000	109,000	12.03	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		283.00000	276,000	11.74	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		120.00000	123,000	11.74	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		358.00000	350,000	12.33	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		95.00000	97,000	12.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91000	6.91880		10.95	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		411.00000	405,000	12.10	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		142.00000	145,000	12.10	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		375.00000	369,000	11.87	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		156.00000	159,000	11.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		449.00000	442,000	12.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		130.00000	132,000	12.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.91320	6.92150		11.10	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		458.00000	452,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		187.00000	189,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		424.00000	418,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		203.00000	205,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		494.00000	488,000	12.18	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		173.00000	175,000	12.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.38740	7.37560		12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		872.00000	885,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		796.00000	798,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		852.00000	865,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		826.00000	828,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		893.00000	905,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		767.00000	768,000	12.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.79750	6.81100		8.98	0.00	0	679.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	1,000	14.95	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		890.00000	904,000	14.95	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		1.00000	0,000	15.28	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		940.00000	953,000	15.28	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	14.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		840.00000	854,000	14.61	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.87310	6.88540		10.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		120.00000	115,000	11.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		285.00000	292,000	11.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		106.00000	101,000	11.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		321.00000	328,000	11.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		136.00000	130,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		251.00000	257,000	11.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.10770	7.10970		14.07	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		166.00000	162,000	14.42	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		106.00000	104,000	14.42	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		136.00000	133,000	14.07	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		126.00000	125,000	14.07	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		198.00000	195,000	14.77	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		88.00000	87,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.20890	7.21030		14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		237.00000	235,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		277.00000	276,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		218.00000	216,000	15.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		308.00000	307,000	15.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		258.00000	256,000	14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		248.00000	247,000	14.70	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			157.21900	155.01600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			159.50900	157.28200			0.00	0	0.00
GOVI On	03/02/2011	GOVI			353.65100	348.48700			0.00	0	202.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.00	Call		54,870.00000	106,510,000		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		54,770.00000	106,410,000		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		54,970.00000	106,610,000		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			358.88300	348.48700			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	98,830,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		5,130.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	98,730,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		5,230.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	98,930,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		5,030.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			147.30100	144.56300			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			149.48000	144.56300			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.68700	144.56300			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			403.47700	403.34000			568,902,570.00	141	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			5.81000	5.81600				0.00	0	2,500.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			5.68000	5.69000				0.00	0	2,500.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.62000	5.62000				0.00	0	0.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.55000	5.55900				0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.52000	5.53000				0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.51000	5.51000				0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.53000	5.52000				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.62000	5.61000				0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.77000	5.76000				0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.98000	5.97000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.22000	6.21000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.39000	6.39000				0.00	0	40,000.00
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			349.30900	344.18200			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			354.47600	344.18200			0.00	0	0.00
R157	On	04/11/2010	Bond Future			6.95000	6.97100		3.75	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	03/02/2011	Bond Future			6.96400	7.38900		4.00	0.00	0	6,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,511.00000	4,168,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		294.00000	68,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,685.00000	4,371,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		254.00000	57,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,340.00000	3,967,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		338.00000	81,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.03600	7.94100		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		972.00000	3,321,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,752.00000	348,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,060.00000	3,490,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,635.00000	313,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		889.00000	3,154,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,874.00000	387,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		811.00000	2,991,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		2,002.00000	429,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.11600	8.57400		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		332.00000	2,525,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		4,447.00000	1,009,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		365.00000	2,654,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		4,284.00000	942,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		301.00000	2,398,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		4,612.00000	1,078,000	3.78	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.93000	7.93600		9.75	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	03/02/2011	Bond Future			7.96700	8.14200		11.00	1,363,796.83	11	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,629.00000	10,261,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		373.00000	213,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,037.00000	10,687,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		326.00000	184,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,226.00000	9,837,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		428.00000	247,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,166.00000	3,946,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,098.00000	1,670,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.02700	8.39100		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,614.00000	8,239,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,192.00000	1,192,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,921.00000	8,605,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,033.00000	1,093,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,315.00000	7,878,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,360.00000	1,299,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,903.00000	3,808,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,004.00000	3,533,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.09000	8.65400		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,836.00000	5,441,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,707.00000	3,856,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,020.00000	5,718,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,401.00000	3,644,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,659.00000	5,171,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,022.00000	4,078,000	10.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future			209.70504	209.63081			0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.37198	226.38511			0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.75000	6.77100		3.25	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.75000	7.20700		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,748.00000	4,266,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		72.00000	9,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,901.00000	4,430,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		60.00000	8,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,596.00000	4,102,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		87.00000	12,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.81400	7.80200		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		930.00000	3,164,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,094.00000	151,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,008.00000	3,305,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,014.00000	134,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		855.00000	3,025,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,178.00000	170,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.88800	8.49400		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		144.00000	1,818,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		3,818.00000	718,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		168.00000	1,931,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		3,691.00000	680,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		129.00000	1,721,000	3.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		3,954.00000	772,000	3.24	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57600	0.57500			0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.49800	3.05000			545,203,560.80	3,320	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		0.00000	57,081,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		0.00000	57,928,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		0.00000	56,225,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42100	0.62100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		34,309.00000	39,971,000		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		35,337.00000	40,999,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		33,270.00000	38,932,000		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			7.54000	7.55600			0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.54400	7.84700			855,455.84	8	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,579.00000	4,972,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		290.00000	111,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,788.00000	5,202,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		253.00000	95,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,374.00000	4,744,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		333.00000	130,000	6.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future			7.62300	8.25100		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,751.00000	3,748,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,756.00000	637,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,877.00000	3,936,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,639.00000	582,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,630.00000	3,563,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,879.00000	696,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.70800	8.69400		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		885.00000	2,951,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		4,142.00000	1,541,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		954.00000	3,100,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,972.00000	1,451,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		820.00000	2,806,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,317.00000	1,635,000	5.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.66500	7.67100		6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.65800	7.92600		7.25	618,331.20	6	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,655.00000	4,999,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		401.00000	178,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,882.00000	5,251,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		351.00000	153,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,432.00000	4,750,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		456.00000	207,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.73300	8.28300		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,617.00000	4,820,000	6.92	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	Put		1,430.00000	542,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,783.00000	5,042,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,325.00000	493,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,456.00000	4,602,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,541.00000	596,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.81300	8.66900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,019.00000	3,000,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,606.00000	1,967,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,098.00000	3,159,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,411.00000	1,853,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		943.00000	2,844,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,805.00000	2,086,000	6.98	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.52500	6.55000		2.50	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.54000	7.09700		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,369.00000	3,814,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		33.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,490.00000	3,941,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		26.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,249.00000	3,687,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		40.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.60400	7.84700		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		403.00000	2,289,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,229.00000	117,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		445.00000	2,395,000	2.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Put		1,151.00000	104,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		364.00000	2,184,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,309.00000	132,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.68000	8.77200		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		34.00000	1,285,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		3,865.00000	573,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		38.00000	1,355,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		3,758.00000	532,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		29.00000	1,216,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		3,971.00000	615,000	2.51	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.74000	7.75600		7.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.73900	7.98600		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,788.00000	6,170,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		258.00000	115,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,040.00000	6,440,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		224.00000	98,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,538.00000	5,902,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		296.00000	135,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.81000	8.30700		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,740.00000	4,790,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,620.00000	705,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,913.00000	5,017,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,505.00000	644,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,573.00000	4,567,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Put		1,741.00000	770,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.88700	8.65600		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,614.00000	3,856,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,917.00000	1,735,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,723.00000	4,040,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,738.00000	1,632,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,510.00000	3,676,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,101.00000	1,844,000	8.07	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.83000	7.85100		8.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.82800	8.04600		9.00	1,044,631.39	11	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,733.00000	5,989,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		335.00000	171,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,993.00000	6,266,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		293.00000	147,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,478.00000	5,713,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		383.00000	199,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.89400	8.33700		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,774.00000	4,654,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,772.00000	856,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,953.00000	4,886,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,647.00000	784,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,601.00000	4,426,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,905.00000	934,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			7.96300	8.64800		9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.25	Call		1,796.00000	3,876,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,199.00000	2,091,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,912.00000	4,063,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,008.00000	1,972,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,684.00000	3,693,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,394.00000	2,216,000	8.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.97000	7.97000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future			7.98500	8.12300		14.50	0.00	0	23,685.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,599.00000	8,733,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		326.00000	210,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,941.00000	9,088,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		286.00000	183,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,257.00000	8,377,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		370.00000	240,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.03000	8.30800		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,067.00000	5,677,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,435.00000	1,583,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,312.00000	5,969,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,264.00000	1,459,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,828.00000	5,390,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,616.00000	1,716,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.07600	8.50100		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,002.00000	6,186,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,010.00000	2,515,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		4,212.00000	6,454,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,805.00000	2,367,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,797.00000	5,922,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,224.00000	2,670,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,281.00000	15,660,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		598.00000	297,000	15.82	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.78022	121.78728			0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.21800	2.23700			0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.03100	2.32500			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		971.00000	2,628,000		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		1,247.00000	2,903,000		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		695.00000	2,351,000		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	2.65400			0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.56800	2.72800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		2,531.00000	4,055,000		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		2,988.00000	4,512,000		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		2,071.00000	3,595,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			354.48400	349.50500			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			359.64800	354.61300			0.00	0	0.00
Total for Derivatives :										1,225,228,820.36	18,720	1,124,836.00

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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									1,225,228,820.36	18,720	1,124,836.00	