



Daily MTM Report

Daily summary for: 13/10/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			6.87430	6.94450		13.95	77,576,475.50	11,285	296,495.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,006.00000	9,076,000	39.55	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,006.00000	7,076,000	38.16	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,006.00000	5,076,000	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,006.00000	3,076,000	27.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		8.00000	6,000	18.35	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,014.00000	1,082,000	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		162.00000	127,000	14.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		168.00000	203,000	14.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		997.00000	928,000	17.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	4,000	17.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,995.00000	1,924,000	22.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,995.00000	2,924,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,608.00000	1,677,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,056.00000	9,126,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,056.00000	7,126,000	38.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,056.00000	5,126,000	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.53	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,056.00000	3,126,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		141.00000	109,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		197.00000	235,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		948.00000	878,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,945.00000	1,874,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,945.00000	2,874,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,106.00000	9,176,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,106.00000	7,176,000	38.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,106.00000	5,176,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,106.00000	3,176,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		6.00000	4,000	18.75	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,112.00000	1,180,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		123.00000	94,000	14.75	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		229.00000	270,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		899.00000	830,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	6,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,895.00000	1,824,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,895.00000	2,824,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,156.00000	9,226,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,156.00000	7,226,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,156.00000	5,226,000	34.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,156.00000	3,226,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		5.00000	4,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,161.00000	1,230,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		106.00000	81,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		262.00000	307,000	14.95	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		850.00000	781,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	7,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,845.00000	1,774,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,845.00000	2,774,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		7.00000	5,000	18.55	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,063.00000	1,131,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,206.00000	9,276,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,206.00000	7,276,000	38.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,206.00000	5,276,000	34.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,206.00000	3,276,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		4.00000	3,000	19.15	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,210.00000	1,279,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		92.00000	69,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		298.00000	345,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		802.00000	733,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,795.00000	1,724,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,795.00000	2,724,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,256.00000	9,326,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,256.00000	7,326,000	38.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,256.00000	5,326,000	34.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,256.00000	3,326,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		4.00000	3,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,260.00000	1,329,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		79.00000	59,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		335.00000	385,000	15.35	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		754.00000	686,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	12,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,745.00000	1,674,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,745.00000	2,674,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,306.00000	9,376,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,306.00000	7,376,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.01	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	12.25	Put		5,306.00000	5,376,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,306.00000	3,376,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3.00000	2,000	19.55	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,309.00000	1,378,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		68.00000	51,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		374.00000	427,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		706.00000	638,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		12.00000	14,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,695.00000	1,624,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,695.00000	2,624,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,506.00000	9,576,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,506.00000	7,576,000	38.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,506.00000	5,576,000	35.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,506.00000	3,576,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		2.00000	1,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,508.00000	1,577,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		37.00000	27,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		543.00000	603,000	16.35	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		523.00000	458,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		29.00000	34,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,495.00000	1,425,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,495.00000	2,424,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,456.00000	9,526,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,456.00000	7,526,000	38.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,456.00000	5,526,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,456.00000	3,526,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2.00000	2,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,458.00000	1,528,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		43.00000	31,000	16.15	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		499.00000	557,000	16.15	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		567.00000	502,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		23.00000	28,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,545.00000	1,475,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,545.00000	2,474,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.95	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		1,657.00000	1,727,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,556.00000	9,626,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,556.00000	7,626,000	39.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,556.00000	5,626,000	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,556.00000	3,626,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		2.00000	1,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,558.00000	1,627,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		32.00000	23,000	16.55	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		588.00000	649,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		479.00000	416,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		35.00000	42,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,445.00000	1,375,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,445.00000	2,374,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		3.00000	2,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,359.00000	1,428,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,906.00000	8,976,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,906.00000	6,976,000	38.00	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	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,906.00000	4,976,000	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,906.00000	2,976,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		11.00000	8,000	17.95	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		917.00000	984,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		218.00000	169,000	13.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		124.00000	145,000	13.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,096.00000	1,026,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,095.00000	2,024,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,095.00000	3,024,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,956.00000	9,026,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,956.00000	7,026,000	38.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,956.00000	5,026,000	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,956.00000	3,026,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		9.00000	6,000	18.15	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		965.00000	1,032,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		189.00000	146,000	14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		145.00000	172,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,046.00000	977,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,045.00000	1,974,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,045.00000	2,974,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,356.00000	9,426,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,356.00000	7,426,000	38.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,356.00000	5,426,000	35.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,356.00000	3,426,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		59.00000	43,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		415.00000	469,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		659.00000	592,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	18,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,645.00000	1,574,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,645.00000	2,574,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,406.00000	9,476,000	39.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,406.00000	7,476,000	38.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,406.00000	5,476,000	35.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,406.00000	3,476,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		3.00000	2,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,409.00000	1,478,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		50.00000	37,000	15.95	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		456.00000	513,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		613.00000	546,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	22,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,595.00000	1,525,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,595.00000	2,524,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,106.00000	8,176,000	39.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,106.00000	6,176,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,106.00000	4,176,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,106.00000	2,176,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,895.00000	3,824,000	19.83	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		1.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,156.00000	2,226,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.16	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,556.00000	2,626,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,256.00000	2,326,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,606.00000	2,676,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		13.00000	9,000	17.75	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		869.00000	935,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,957.00000	2,026,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	0,000	22.19	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		679.00000	742,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		23.00000	16,000	16.95	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,857.00000	1,927,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	21.75	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		17.00000	12,000	17.35	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		773.00000	838,000	17.35	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,057.00000	2,126,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	0,000	22.68	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		633.00000	695,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		27.00000	19,000	16.75	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.96700	7.04270		14.54	4,131,431.00	593	55,395.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		69.00000	59,000	18.93	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		1,026.00000	1,092,000	18.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		65.00000	55,000	19.14	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,072.00000	1,138,000	19.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		74.00000	63,000	18.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		981.00000	1,046,000	18.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,496.00000	1,566,000	21.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		39.00000	33,000	21.02	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,459.00000	3,535,000	23.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	23.95	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		440.00000	490,000	16.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		183.00000	157,000	16.01	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,400.00000	1,470,000	20.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		43.00000	37,000	20.61	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		594.00000	649,000	16.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		137.00000	116,000	16.84	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		634.00000	691,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		127.00000	108,000	17.05	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		675.00000	734,000	17.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		118.00000	101,000	17.26	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		404.00000	452,000	15.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		197.00000	169,000	15.80	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		0.00000	346,000	15.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		0.00000	213,000	15.17	255,600.00	1,200	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		0.00000	568,000	16.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		0.00000	135,000	16.42	8,775.00	65	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			7.06530	7.14020		14.75	777,183.00	110	15,118.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		246.00000	220,000	16.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		556.00000	605,000	16.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		233.00000	208,000	16.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		593.00000	643,000	16.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		260.00000	232,000	15.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		520.00000	567,000	15.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		600.00000	544,000	14.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		160.00000	179,000	14.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16970	7.24700		15.03	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		214.00000	196,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,017.00000	1,076,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		206.00000	188,000	17.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,059.00000	1,118,000	17.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		223.00000	204,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		976.00000	1,034,000	17.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13670	9.20500		19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,604.00000	1,569,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,599.00000	1,632,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,588.00000	1,553,000	19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,633.00000	1,666,000	19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,621.00000	1,585,000	19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,566.00000	1,598,000	19.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			10.88480	10.96740		12.58	59,703,128.00	5,485	25,690.00

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		33.00000	25,000	15.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		966.00000	1,040,000	15.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		919.00000	993,000	15.21	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		36.00000	28,000	15.21	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.02380	11.11470		13.29	0.00	0	22,920.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		182.00000	157,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		867.00000	933,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		173.00000	148,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		908.00000	974,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		193.00000	166,000	14.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		828.00000	892,000	14.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		604.00000	660,000	14.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		269.00000	234,000	14.26	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,517.00000	1,595,000	16.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		82.00000	69,000	16.62	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,031.00000	1,102,000	15.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		146.00000	126,000	15.44	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.17030	11.25990		13.66	603,196.20	54	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		311.00000	283,000	14.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		901.00000	963,000	14.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		299.00000	272,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		939.00000	1,002,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		324.00000	295,000	14.82	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		864.00000	925,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08410	0.08490		17.24	0.00	0	161.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		219.00000	187,000	19.61	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		329.00000	377,000	19.61	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		40.00000	33,000	23.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,150.00000	1,223,000	23.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		907.00000	832,000	17.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		17.00000	22,000	17.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08630		20.94	0.00	0	1,185.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		406.00000	366,000	19.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		476.00000	526,000	19.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		165.00000	147,000	23.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,235.00000	1,307,000	23.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		999.00000	923,000	17.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		69.00000	83,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.58990	9.60720		12.00	680,882.90	71	10,468.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,593.00000	10,610,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,593.00000	8,610,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,593.00000	6,610,000	31.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,593.00000	4,610,000	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.36	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		2,594.00000	2,611,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		4.00000	3,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,597.00000	1,613,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		44.00000	39,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		637.00000	649,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		465.00000	450,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	60,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,409.00000	1,392,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		2.00000	2,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,444.00000	2,461,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,643.00000	10,660,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,643.00000	8,660,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,643.00000	6,660,000	31.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,643.00000	4,660,000	26.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,644.00000	2,660,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		3.00000	3,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,646.00000	1,663,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		38.00000	35,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		681.00000	695,000	14.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		425.00000	410,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		68.00000	70,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,359.00000	1,342,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		2.00000	2,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,343.00000	11,360,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,343.00000	9,360,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,343.00000	7,360,000	31.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,343.00000	5,360,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,343.00000	3,360,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,344.00000	2,361,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		6.00000	6,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,349.00000	1,366,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		83.00000	76,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		426.00000	436,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		681.00000	664,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		24.00000	24,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,243.00000	11,260,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,243.00000	9,260,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,243.00000	7,260,000	31.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,243.00000	5,260,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,243.00000	3,260,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,244.00000	2,261,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		8.00000	7,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,251.00000	1,267,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		107.00000	99,000	12.78	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		350.00000	359,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		773.00000	756,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		16.00000	16,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,393.00000	10,410,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,393.00000	8,410,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,393.00000	6,410,000	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,393.00000	4,410,000	26.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,394.00000	2,411,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		6.00000	5,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,399.00000	1,415,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		73.00000	67,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		466.00000	477,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		636.00000	619,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		29.00000	29,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,608.00000	1,591,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,493.00000	10,510,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,493.00000	8,510,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,493.00000	6,510,000	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,493.00000	4,510,000	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,494.00000	2,511,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		5.00000	4,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,498.00000	1,514,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		56.00000	51,000	13.56	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		549.00000	561,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		548.00000	532,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		41.00000	42,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,509.00000	1,491,000	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		2.00000	1,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,793.00000	10,810,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,793.00000	8,810,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,793.00000	6,810,000	31.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,793.00000	4,810,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,793.00000	2,810,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,795.00000	1,812,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		26.00000	23,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		819.00000	833,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		316.00000	302,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		109.00000	112,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,210.00000	1,193,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,943.00000	10,960,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,943.00000	8,960,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,943.00000	6,960,000	31.45	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	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,943.00000	4,960,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,943.00000	2,960,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		2.00000	1,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,945.00000	1,961,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		18.00000	16,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		961.00000	976,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		222.00000	210,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		165.00000	170,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,062.00000	1,045,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,243.00000	10,260,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,243.00000	8,260,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,243.00000	6,260,000	30.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,243.00000	4,260,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,758.00000	1,741,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,293.00000	10,310,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,293.00000	8,310,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,293.00000	6,310,000	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,293.00000	4,310,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,294.00000	2,311,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		7.00000	6,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,300.00000	1,316,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		94.00000	87,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		387.00000	397,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		726.00000	710,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		19.00000	20,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,708.00000	1,691,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,343.00000	10,360,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,343.00000	8,360,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,343.00000	6,360,000	30.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,343.00000	4,360,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,658.00000	1,641,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	17.83	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		727.00000	740,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		34.00000	30,000	14.19	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		195.00000	183,000	12.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		188.00000	193,000	12.00	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		387.00000	373,000	12.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		80.00000	83,000	12.61	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.70990	9.73390		12.69	0.00	0	12,049.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		298.00000	283,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		364.00000	373,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		280.00000	266,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		396.00000	406,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		318.00000	302,000	12.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		334.00000	342,000	12.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		217.00000	219,000	12.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		451.00000	429,000	12.65	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		808.00000	823,000	14.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		142.00000	133,000	14.83	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		892.00000	908,000	15.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		126.00000	118,000	15.14	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.83670	9.85890		13.08	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		451.00000	436,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		392.00000	399,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		427.00000	412,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		418.00000	425,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		476.00000	460,000	13.04	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	9.75	Put		367.00000	373,000	13.04	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			374.15300	372.46100			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			344.47400	343.28800			3,444,740.00	1	1,303.00
ALBI	On	03/02/2011	Index Future			349.72200	348.51800			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.77000	6.78000		11.00	677,000.00	100	14,555.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		74.00000	73,000	11.49	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		194.00000	203,000	11.49	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		230.00000	240,000	11.65	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		60.00000	60,000	11.65	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.78350	6.79720		11.47	0.00	0	631.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		250.00000	245,000	11.58	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		153.00000	162,000	11.58	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		222.00000	218,000	11.52	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		175.00000	185,000	11.52	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		280.00000	275,000	11.64	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		133.00000	142,000	11.64	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79850	6.80970		11.65	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		342.00000	338,000	11.74	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		182.00000	190,000	11.74	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		313.00000	310,000	11.71	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		203.00000	212,000	11.71	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		372.00000	368,000	11.76	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		162.00000	170,000	11.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.79690	6.81100		11.94	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		394.00000	388,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		233.00000	241,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		366.00000	361,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		255.00000	264,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		422.00000	416,000	11.93	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		211.00000	219,000	11.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.33230	7.32820		12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		846.00000	864,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		818.00000	832,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		830.00000	843,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		852.00000	861,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		868.00000	886,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		790.00000	804,000	12.80	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.85120	6.85670		11.67	0.00	0	806.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		7.00000	6,000	15.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		850.00000	855,000	15.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		6.00000	5,000	15.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		899.00000	904,000	15.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		9.00000	8,000	15.50	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		802.00000	807,000	15.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.92630	6.93650		10.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		151.00000	144,000	11.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		265.00000	268,000	11.12	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	7.10	Call		134.00000	128,000	11.28	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		298.00000	302,000	11.28	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		169.00000	162,000	10.96	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		233.00000	236,000	10.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.17450	7.24070		14.03	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		288.00000	237,000	14.41	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		97.00000	113,000	14.41	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		254.00000	205,000	14.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		113.00000	131,000	14.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		323.00000	270,000	14.60	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		82.00000	96,000	14.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.27790	7.34970		14.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		332.00000	285,000	14.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		232.00000	257,000	14.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		306.00000	265,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		256.00000	287,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		359.00000	311,000	14.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		209.00000	233,000	14.52	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.32500	150.92800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.56200	153.15700			0.00	0	0.00
GOVI On	04/11/2010	GOVI			345.06000	343.84300			0.00	0	160.00
GOVI On	04/11/2010	GOVI	329.00	Call		148,430.00000	160,600,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	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
GOVI	On	04/11/2010	GOVI	329.01	Call	148,330.00000	160,500,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	148,530.00000	160,700,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	04/11/2010	Index Future			397.21200	396.92900		0.00	0	509.00
ILBI	On	03/02/2011	Index Future			403.36600	403.07900		0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.01700	6.01700		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.97200	5.97200		0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.88900	5.88900		0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.85300	5.85300		0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.84100	5.84100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.83600	5.83600			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.88400	5.88400			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.06400	6.06400			0.00	0	6,200.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.24400	6.24400			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.45900	6.45900			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.70600	6.70600			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.79500	6.79500			0.00	0	2,500.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			340.94400	339.93200			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			346.13800	345.11000			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.16200	7.26100		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,589.00000	6,050,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,808.00000	6,269,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,370.00000	5,831,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		169.00000	84,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,273.00000	1,649,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.23700	7.34400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,848.00000	3,219,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		433.00000	333,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,019.00000	3,399,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		390.00000	299,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,680.00000	3,042,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		480.00000	370,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.31400	7.42800		4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Call		2,375.00000	2,683,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,046.00000	879,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,509.00000	2,825,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		975.00000	816,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,244.00000	2,543,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,120.00000	944,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,117.00000	2,407,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,199.00000	1,014,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.00800	8.04000		10.75	0.00	0	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,644.00000	11,976,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,089.00000	12,421,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,197.00000	11,528,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2.00000	1,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		42.00000	29,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,081.00000	7,400,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.06300	8.09600		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,322.00000	9,607,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		599.00000	547,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,721.00000	10,010,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		543.00000	495,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,926.00000	9,206,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		661.00000	604,000	12.31	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	7.75	Put		5,104.00000	4,867,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,503.00000	1,603,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.11900	8.15400		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,906.00000	8,150,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,142.00000	2,034,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,247.00000	8,495,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,018.00000	1,914,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,570.00000	7,808,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,274.00000	2,160,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.73148	209.68269			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		104,534.00000	104,537,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,411.00000	104,413,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,659.00000	104,661,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.45847	230.38355			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,015.00000	124,016,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		123,398.00000	123,399,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,635.00000	124,636,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			7.01000	7.10900		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,916.00000	5,277,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,088.00000	5,449,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,744.00000	5,105,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,466.00000	1,797,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		55.00000	25,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		227.00000	125,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		739.00000	998,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,183.00000	3,543,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		1.00000	0,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,369.00000	1,053,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		53.00000	98,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.07500	7.18100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,942.00000	3,260,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		177.00000	131,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,088.00000	3,411,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		157.00000	116,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,797.00000	3,111,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		199.00000	148,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.14800	7.26400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,187.00000	2,452,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		636.00000	526,000	3.94	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	7.80	Call		2,302.00000	2,573,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		593.00000	490,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,075.00000	2,333,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		682.00000	566,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.39846	168.62075			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	60,623,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		104,618.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	61,477,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		103,764.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	59,761,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		105,480.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34500	2.05000			0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Call		0.00000	42,185,000		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		0.00000	43,213,000		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		0.00000	41,146,000		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			7.64800	7.76200		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,549.00000	8,157,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,790.00000	8,399,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,307.00000	7,915,000	7.04	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	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.72400	7.84400		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,793.00000	4,293,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		489.00000	370,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,994.00000	4,504,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		444.00000	334,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,595.00000	4,085,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		538.00000	409,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.80200	7.92700		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,909.00000	3,312,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,321.00000	1,101,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,071.00000	3,485,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,240.00000	1,031,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,751.00000	3,144,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,407.00000	1,177,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.77600	7.87000		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,797.00000	8,358,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,065.00000	8,626,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,528.00000	8,089,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		6,444.00000	7,004,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		1.00000	0,000	8.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			7.84600	7.94300		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,819.00000	4,252,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		663.00000	533,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,036.00000	4,479,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		603.00000	483,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,605.00000	4,028,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		727.00000	588,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.92000	8.02200		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,955.00000	4,350,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,316.00000	1,136,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,147.00000	4,551,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,237.00000	1,066,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,766.00000	4,152,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,399.00000	1,210,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.83300	6.93800		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,321.00000	4,620,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,456.00000	4,755,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,187.00000	4,485,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		936.00000	1,203,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		54.00000	22,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,963.00000	3,262,000	3.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		645.00000	432,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		109.00000	195,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.89600	7.01000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,637.00000	2,915,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		72.00000	49,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,754.00000	3,035,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		62.00000	42,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,520.00000	2,795,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		83.00000	57,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.97500	7.10100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,501.00000	1,708,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		541.00000	443,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,584.00000	1,796,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		505.00000	411,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,422.00000	1,623,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		582.00000	477,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.87000	7.94800		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,710.00000	8,199,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,990.00000	8,479,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,429.00000	7,918,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0.00

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	9.40	Call		8,546.00000	9,035,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.93500	8.01600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,799.00000	5,211,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		453.00000	369,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,041.00000	5,460,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		408.00000	331,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,559.00000	4,964,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		501.00000	410,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.00700	8.09100		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,947.00000	4,278,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,552.00000	1,382,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,144.00000	4,483,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,462.00000	1,300,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,754.00000	4,077,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,648.00000	1,470,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.91500	7.97700		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,909.00000	8,318,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,201.00000	8,610,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,615.00000	8,025,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.97700	8.04100		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Call		4,989.00000	5,324,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		559.00000	480,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,240.00000	5,581,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		508.00000	435,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,741.00000	5,070,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		614.00000	529,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.04100	8.10800		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,038.00000	4,316,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,605.00000	1,458,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,246.00000	4,531,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,508.00000	1,369,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,834.00000	4,105,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,553,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.01500	8.03100		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,121.00000	8,266,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		6.00000	5,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,502.00000	8,647,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4.00000	3,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,738.00000	7,881,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		9.00000	6,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,238.00000	4,361,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		138.00000	115,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		487.00000	430,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,444.00000	2,533,000	15.19	0.00	0	54.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Call		9,997.00000	10,143,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,931.00000	2,796,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		305.00000	316,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.05600	8.07300		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,295.00000	8,420,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		573.00000	544,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,627.00000	8,754,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		523.00000	496,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,964.00000	8,087,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		628.00000	597,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.09800	8.11500		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,656.00000	5,749,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,327.00000	2,268,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,935.00000	6,030,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,190.00000	2,133,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,381.00000	5,471,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,472.00000	2,410,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.13700	8.15400		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,414.00000	6,501,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,439.00000	3,375,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,697.00000	6,786,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,306.00000	3,244,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,136.00000	6,221,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,580.00000	3,514,000	16.36	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	10.10	Call		15,599.00000	15,728,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		932.00000	910,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			124.89485	124.85384			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,285.00000	91,286,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,646.00000	90,647,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,929.00000	91,930,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.33840	102.24766			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,625.00000	95,629,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,343.00000	95,348,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,907.00000	95,912,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.55500	2.56900			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		4,124.00000	4,261,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		4,589.00000	4,727,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		3,655.00000	3,792,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			340.97300	339.81600			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			346.01300	344.83600			0.00	0	0.00
Total for Derivatives :										147,858,411.60	18,964	1,052,256.00

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:										147,858,411.60	18,964	1,052,256.00