



# Daily MTM Report

Daily summary for: 19/10/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			7.03170	6.92430		14.85	43,350,430.50	6,165	291,358.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,026.00000	8,918,000	39.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,026.00000	6,918,000	38.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,026.00000	4,918,000	34.73	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	27.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,026.00000	2,918,000	27.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		6.00000	9,000	18.42	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,032.00000	927,000	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		145.00000	208,000	15.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		171.00000	126,000	15.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		977.00000	1,083,000	18.31	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	1,000	18.31	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,974.00000	2,082,000	23.24	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	4.95	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,974.00000	3,082,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	2,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,627.00000	1,520,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,076.00000	8,968,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,076.00000	6,968,000	38.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,076.00000	4,968,000	34.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.56	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,076.00000	2,968,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		126.00000	179,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		202.00000	147,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		927.00000	1,034,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,924.00000	2,032,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,924.00000	3,032,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,126.00000	9,018,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,126.00000	7,018,000	38.50	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	34.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,126.00000	5,018,000	34.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,126.00000	3,018,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		4.00000	7,000	18.81	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,130.00000	1,025,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		108.00000	153,000	14.85	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		234.00000	171,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		878.00000	984,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	2,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,874.00000	1,982,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,874.00000	2,982,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,176.00000	9,068,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,176.00000	7,068,000	38.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,176.00000	5,068,000	35.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,176.00000	3,068,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		4.00000	6,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,180.00000	1,074,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		93.00000	133,000	15.05	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	7.10	Put		269.00000	201,000	15.05	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		830.00000	935,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	3,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,824.00000	1,932,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,824.00000	2,932,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		5.00000	8,000	18.61	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,081.00000	976,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,226.00000	9,118,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,226.00000	7,118,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,226.00000	5,118,000	35.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,226.00000	3,118,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		3.00000	5,000	19.21	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,229.00000	1,123,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		80.00000	115,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		306.00000	233,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		781.00000	886,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		7.00000	4,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,774.00000	1,882,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.04	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	13/12/2010	Foreign Exchange Future	4.15	Call		2,774.00000	2,882,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,276.00000	9,168,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,276.00000	7,168,000	38.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,276.00000	5,168,000	35.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,276.00000	3,168,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3.00000	4,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,279.00000	1,172,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		68.00000	99,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		344.00000	267,000	15.44	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		733.00000	837,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		9.00000	5,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,724.00000	1,832,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,724.00000	2,832,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,326.00000	9,218,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,326.00000	7,218,000	38.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.36	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	12.25	Put		5,326.00000	5,218,000	35.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,326.00000	3,218,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2.00000	4,000	19.61	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,328.00000	1,222,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		58.00000	85,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		384.00000	303,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		685.00000	788,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	6,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,674.00000	1,782,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,674.00000	2,782,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,526.00000	9,418,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,526.00000	7,418,000	39.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,526.00000	5,418,000	35.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,526.00000	3,418,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	2,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,527.00000	1,420,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		30.00000	46,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		556.00000	464,000	16.43	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		501.00000	600,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		27.00000	18,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,475.00000	1,582,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,474.00000	2,582,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,476.00000	9,368,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,476.00000	7,368,000	39.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,476.00000	5,368,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,476.00000	3,368,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2.00000	2,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,478.00000	1,370,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		36.00000	54,000	16.24	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		512.00000	422,000	16.24	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		546.00000	646,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		22.00000	14,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,524.00000	1,632,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,524.00000	2,632,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.99	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,677.00000	1,569,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,576.00000	9,468,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,576.00000	7,468,000	39.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,576.00000	5,468,000	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,576.00000	3,468,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	2,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,577.00000	1,470,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		26.00000	39,000	16.63	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		602.00000	507,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		458.00000	554,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		34.00000	22,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,425.00000	1,532,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,424.00000	2,532,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		2.00000	3,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,378.00000	1,271,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,926.00000	8,818,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,926.00000	6,818,000	38.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,926.00000	4,818,000	34.52	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		2,926.00000	2,818,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		8.00000	13,000	18.02	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		934.00000	831,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		197.00000	272,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		123.00000	90,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,076.00000	1,183,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,074.00000	2,182,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,074.00000	3,182,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,976.00000	8,868,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,976.00000	6,868,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,976.00000	4,868,000	34.62	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		2,976.00000	2,868,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		7.00000	11,000	18.22	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		983.00000	879,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		168.00000	239,000	15.28	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		144.00000	107,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,026.00000	1,133,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,024.00000	2,132,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,024.00000	3,132,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,376.00000	9,268,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,376.00000	7,268,000	38.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,376.00000	5,268,000	35.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,376.00000	3,268,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		50.00000	73,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		426.00000	341,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		638.00000	740,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		14.00000	8,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,624.00000	1,732,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,624.00000	2,732,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,426.00000	9,318,000	39.96	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	14.35	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,426.00000	7,318,000	38.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,426.00000	5,318,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,426.00000	3,318,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		2.00000	3,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,428.00000	1,321,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		42.00000	63,000	16.04	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		468.00000	381,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		592.00000	693,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		18.00000	11,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,574.00000	1,682,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,574.00000	2,682,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,126.00000	8,018,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,126.00000	6,018,000	37.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,126.00000	4,018,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,126.00000	2,018,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,874.00000	3,982,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,176.00000	2,068,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.03	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,576.00000	2,468,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,276.00000	2,168,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,626.00000	2,518,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		10.00000	15,000	17.82	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		886.00000	783,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,976.00000	1,869,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	1,000	22.18	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		695.00000	596,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		19.00000	28,000	17.03	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,877.00000	1,769,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	21.79	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		14.00000	21,000	17.43	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		790.00000	689,000	17.43	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,076.00000	1,969,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	1,000	22.58	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		648.00000	551,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		22.00000	33,000	16.83	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.12710	7.01800		15.04	10,191,753.00	1,430	56,126.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		63.00000	78,000	18.73	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		1,045.00000	951,000	18.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		59.00000	73,000	18.93	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,091.00000	996,000	18.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		67.00000	83,000	18.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		999.00000	906,000	18.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,517.00000	1,416,000	20.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		35.00000	43,000	20.78	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,484.00000	3,375,000	24.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.19	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		453.00000	383,000	15.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		171.00000	210,000	15.86	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,421.00000	1,321,000	20.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		39.00000	48,000	20.37	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		609.00000	529,000	16.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		127.00000	156,000	16.68	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		650.00000	568,000	16.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		118.00000	145,000	16.88	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		691.00000	608,000	17.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		109.00000	135,000	17.09	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		417.00000	350,000	15.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		185.00000	227,000	15.65	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		315.00000	257,000	15.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		233.00000	284,000	15.04	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		529.00000	454,000	16.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		147.00000	181,000	16.27	0.00	0	65.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22100	7.11070		15.06	72,210.00	10	15,218.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		232.00000	272,000	15.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		571.00000	501,000	15.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		220.00000	257,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		609.00000	536,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		246.00000	287,000	15.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		535.00000	466,000	15.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		576.00000	658,000	14.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		165.00000	137,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32400	7.21210		15.27	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		204.00000	231,000	17.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,042.00000	957,000	17.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		196.00000	222,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,084.00000	998,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		212.00000	241,000	17.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,000.00000	917,000	17.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.29990	9.19230		19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,610.00000	1,673,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,618.00000	1,573,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,594.00000	1,656,000	19.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,652.00000	1,606,000	19.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,627.00000	1,690,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,585.00000	1,540,000	19.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.05080	11.00000		12.78	287,320.80	26	21,778.00

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		29.00000	34,000	15.17	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		929.00000	883,000	15.17	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		883.00000	837,000	15.03	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		33.00000	38,000	15.03	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.19210	11.14060		13.66	5,596,050.00	500	22,930.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		182.00000	195,000	14.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		841.00000	803,000	14.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		172.00000	184,000	15.03	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		881.00000	842,000	15.03	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		193.00000	206,000	14.82	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		802.00000	764,000	14.82	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		580.00000	547,000	14.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		271.00000	289,000	14.19	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,489.00000	1,443,000	16.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		80.00000	85,000	16.51	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,005.00000	964,000	15.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		146.00000	156,000	15.35	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.32990	11.27840		13.72	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		310.00000	326,000	14.70	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		882.00000	846,000	14.70	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		298.00000	313,000	14.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		920.00000	883,000	14.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		323.00000	340,000	14.61	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		845.00000	810,000	14.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08600	0.08530		17.17	860.00	10	201.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		230.00000	255,000	19.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		300.00000	255,000	19.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		39.00000	42,000	22.93	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,109.00000	1,042,000	22.93	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		945.00000	1,009,000	18.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		15.00000	9,000	18.28	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08730	0.08660		20.46	0.00	0	1,185.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		421.00000	444,000	19.51	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		461.00000	414,000	19.51	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		170.00000	177,000	22.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,210.00000	1,147,000	22.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,027.00000	1,082,000	16.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		67.00000	52,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.69720	9.66650		12.51	1,367,305.20	141	10,672.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,534.00000	10,503,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,534.00000	8,503,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,534.00000	6,503,000	31.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,534.00000	4,503,000	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.78	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,535.00000	2,504,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		4.00000	4,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,538.00000	1,507,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		48.00000	52,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		582.00000	555,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		512.00000	538,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		46.00000	41,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,468.00000	1,499,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		2.00000	2,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,385.00000	2,354,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,584.00000	10,553,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,584.00000	8,553,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,584.00000	6,553,000	31.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,584.00000	4,553,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	1,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,584.00000	2,554,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		3.00000	4,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,587.00000	1,557,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		42.00000	46,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		626.00000	599,000	14.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		471.00000	496,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		55.00000	49,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,418.00000	1,449,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		2.00000	2,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,284.00000	11,253,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,284.00000	9,253,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,284.00000	7,253,000	32.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,284.00000	5,253,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,284.00000	3,253,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,285.00000	2,254,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		7.00000	7,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,291.00000	1,260,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		92.00000	101,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		376.00000	354,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		735.00000	763,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		19.00000	16,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,184.00000	11,153,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.36	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	18.85	Put		9,184.00000	9,153,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,184.00000	7,153,000	32.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,184.00000	5,153,000	28.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,184.00000	3,153,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,185.00000	2,154,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		9.00000	9,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,193.00000	1,162,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		119.00000	130,000	12.99	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		303.00000	283,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		829.00000	857,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		13.00000	10,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,334.00000	10,303,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,334.00000	8,303,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,334.00000	6,303,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,334.00000	4,303,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,335.00000	2,304,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		6.00000	6,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,340.00000	1,309,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		81.00000	89,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		415.00000	392,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		689.00000	716,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		23.00000	19,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,667.00000	1,698,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,434.00000	10,403,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,434.00000	8,403,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,434.00000	6,403,000	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,434.00000	4,403,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,435.00000	2,404,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		5.00000	5,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,439.00000	1,408,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		62.00000	68,000	13.79	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		496.00000	471,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		599.00000	625,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		33.00000	28,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,568.00000	1,598,000	18.09	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	8.10	Put		2.00000	1,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,734.00000	10,703,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,734.00000	8,703,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,734.00000	6,703,000	31.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,734.00000	4,703,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,734.00000	2,703,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,736.00000	1,705,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		28.00000	31,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		762.00000	734,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		354.00000	377,000	13.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		88.00000	80,000	13.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,269.00000	1,299,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		3.00000	2,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,884.00000	10,853,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,884.00000	8,853,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,884.00000	6,853,000	31.87	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	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,884.00000	4,853,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,884.00000	2,853,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,886.00000	1,855,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		19.00000	21,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		903.00000	874,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		252.00000	273,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		136.00000	126,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,121.00000	1,151,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		5.00000	4,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,184.00000	10,153,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,184.00000	8,153,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,184.00000	6,153,000	30.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,184.00000	4,153,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,817.00000	1,848,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,234.00000	10,203,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.36	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	17.90	Put		8,234.00000	8,203,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,234.00000	6,203,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,234.00000	4,203,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,235.00000	2,204,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		7.00000	8,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,241.00000	1,211,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		105.00000	114,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		339.00000	317,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		782.00000	810,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		16.00000	13,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,767.00000	1,798,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,284.00000	10,253,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,284.00000	8,253,000	33.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,284.00000	6,253,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,284.00000	4,253,000	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,717.00000	1,748,000	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	19.00	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	10.30	Put		670.00000	643,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		36.00000	40,000	14.42	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		222.00000	242,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		156.00000	145,000	12.70	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		431.00000	455,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		65.00000	58,000	13.28	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.81570	9.78490		12.90	2,453,925.00	250	11,799.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		314.00000	327,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		329.00000	311,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		294.00000	307,000	13.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		359.00000	341,000	13.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		338.00000	352,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		303.00000	286,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		193.00000	180,000	12.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		478.00000	496,000	12.87	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		761.00000	737,000	14.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		146.00000	153,000	14.69	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		844.00000	819,000	14.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		129.00000	135,000	14.99	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.92970	9.90090		13.05	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		467.00000	481,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		366.00000	351,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		442.00000	455,000	13.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		391.00000	375,000	13.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		493.00000	507,000	13.01	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	13/06/2011	Foreign Exchange Future	9.75	Put		342.00000	327,000	13.01	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			372.54000	375.45200			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.60100	345.69000			0.00	0	1,303.00
ALBI	On	03/02/2011	Index Future			348.82800	350.94900			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.79760	6.82030		9.64	0.00	0	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		72.00000	63,000	10.06	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		152.00000	165,000	10.06	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		187.00000	202,000	10.27	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		57.00000	50,000	10.27	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.81190	6.83530		10.64	769,744.70	113	544.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		260.00000	246,000	10.81	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		125.00000	134,000	10.81	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		230.00000	217,000	10.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		145.00000	155,000	10.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		292.00000	277,000	10.86	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		107.00000	115,000	10.86	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82160	6.84600		11.06	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		353.00000	338,000	11.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		157.00000	166,000	11.19	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		322.00000	308,000	11.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		176.00000	186,000	11.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		385.00000	369,000	11.22	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		139.00000	147,000	11.22	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			6.83150	6.84270		11.58	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		404.00000	398,000	11.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		211.00000	217,000	11.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		376.00000	370,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		233.00000	239,000	11.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		434.00000	428,000	11.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		191.00000	197,000	11.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.31190	7.36310		12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		878.00000	847,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		815.00000	835,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		857.00000	831,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		844.00000	869,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		901.00000	869,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		788.00000	807,000	12.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.80660	6.82160		11.20	0.00	0	706.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		4.00000	4,000	15.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		882.00000	897,000	15.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		3.00000	3,000	16.01	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		931.00000	946,000	16.01	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		5.00000	4,000	15.50	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		833.00000	847,000	15.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.88320	6.89700		11.10	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		133.00000	131,000	11.57	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		286.00000	298,000	11.57	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		118.00000	116,000	11.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		321.00000	333,000	11.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		150.00000	147,000	11.42	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		253.00000	264,000	11.42	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.21680	7.25520		14.51	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		290.00000	263,000	15.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		85.00000	96,000	15.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		255.00000	230,000	14.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		100.00000	113,000	14.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		326.00000	298,000	15.29	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		71.00000	81,000	15.29	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.32060	7.36000		14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		333.00000	310,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		223.00000	239,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		307.00000	285,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		247.00000	264,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		361.00000	337,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		201.00000	216,000	14.87	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.34500	151.77900			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.58300	154.02300			0.00	0	0.00
GOVI On	04/11/2010	GOVI			344.22400	346.26300			3,442,240.00	1	166.00
GOVI On	04/11/2010	GOVI	329.00	Call		172,630.00000	152,240,000		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	172,530.00000	152,140,000		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	172,730.00000	152,340,000		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			393.27200	395.18300		7,865,440.00	2	511.00
ILBI	On	03/02/2011	Index Future			399.36200	401.30200		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			5.99700	5.99700		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.88400	5.88400		0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.81300	5.81300		0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.71900	5.71900		0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.66500	5.66500		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			5.65200	5.65200			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.71600	5.71600			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.89300	5.89300			0.00	5,000	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.08200	6.08200			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.30200	6.30200			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.55400	6.55400			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.59700	6.59700			0.00	15,000	30,000.00
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			339.86400	342.22900			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.03500	347.43600			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.16400	7.08400		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		6,415.00000	6,041,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,634.00000	6,260,000	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		6,195.00000	5,821,000	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		27.00000	49,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,956.00000	1,604,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.24000	7.15400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,507.00000	3,185,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		253.00000	312,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,693.00000	3,366,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		225.00000	279,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,323.00000	3,007,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		284.00000	349,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.32000	7.22700		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		2,918.00000	2,644,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		750.00000	865,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,067.00000	2,787,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		694.00000	803,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,771.00000	2,504,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		808.00000	930,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,628.00000	2,368,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		870.00000	1,000,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.05100	7.96600		10.75	0.00	0	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,413.00000	11,529,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,858.00000	11,975,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,965.00000	11,082,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		8.00000	13,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,817.00000	6,939,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.10700	8.02000		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,959.00000	9,168,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		458.00000	557,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,368.00000	9,569,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		412.00000	503,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,551.00000	8,770,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		508.00000	617,000	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		4,520.00000	5,099,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,697.00000	1,386,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.16700	8.07600		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,421.00000	7,747,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,872.00000	2,113,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,773.00000	8,087,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,758.00000	1,988,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,072.00000	7,411,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,990.00000	2,245,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.55709	209.78029			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		104,539.00000	104,528,000		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		104,415.00000	104,404,000		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		104,664.00000	104,652,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			228.21114	229.30003			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		124,003.00000	123,991,000		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		123,387.00000	123,375,000		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		124,623.00000	124,611,000		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			7.02200	6.93200		4.00	5,253,176.64	48	1,488.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,563.00000	5,233,000	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		5,734.00000	5,405,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,391.00000	5,062,000	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		2,063.00000	1,740,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		5.00000	12,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		50.00000	90,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,208.00000	919,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,829.00000	3,499,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		791.00000	1,055,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		121.00000	56,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.08900	6.99100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,514.00000	3,205,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		95.00000	124,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,668.00000	3,356,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		83.00000	109,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,360.00000	3,055,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		107.00000	140,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.16700	7.06100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,650.00000	2,391,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		443.00000	527,000	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		2,776.00000	2,511,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		411.00000	489,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,527.00000	2,273,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		478.00000	567,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.55200	0.47900			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		58,242.00000	56,119,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		59,096.00000	56,973,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		57,380.00000	55,257,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42200	0.42700			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,797.00000	39,942,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,825.00000	40,970,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,759.00000	38,903,000		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			7.67500	7.59000		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,469.00000	8,013,000	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		8,710.00000	8,254,000	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		8,227.00000	7,771,000	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			7.75300	7.66400		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,535.00000	4,140,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		300.00000	367,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,751.00000	4,350,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		270.00000	331,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,322.00000	3,933,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		334.00000	407,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.83400	7.74000		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,504.00000	3,177,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		983.00000	1,126,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,683.00000	3,348,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		919.00000	1,054,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,330.00000	3,011,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,052.00000	1,204,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.81400	7.72400		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,670.00000	8,131,000	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		8,938.00000	8,398,000	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		8,401.00000	7,862,000	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		7,316.00000	6,777,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	0.00	0	0.00

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			7.88500	7.79100		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,484.00000	4,036,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		445.00000	544,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,717.00000	4,261,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		401.00000	492,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,254.00000	3,815,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		493.00000	601,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.96300	7.86500		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,550.00000	4,147,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,025.00000	1,176,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,756.00000	4,345,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		960.00000	1,103,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,347.00000	3,952,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,093.00000	1,253,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.83600	6.75000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,857.00000	4,612,000	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		4,992.00000	4,746,000	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		4,722.00000	4,477,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,423.00000	1,183,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		5.00000	11,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,499.00000	3,253,000	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		263.00000	396,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		263.00000	150,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.89900	6.80500		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,139.00000	2,902,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		33.00000	44,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,261.00000	3,022,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		27.00000	37,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,017.00000	2,781,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		38.00000	51,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.98300	6.87900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,867.00000	1,682,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		368.00000	436,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,960.00000	1,770,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		341.00000	404,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,779.00000	1,597,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		400.00000	471,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.96300	7.82300		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,495.00000	7,616,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,775.00000	7,896,000	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		8,214.00000	7,335,000	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		9,331.00000	8,453,000	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			8.03200	7.88600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,448.00000	4,680,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		304.00000	431,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,702.00000	4,923,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		272.00000	387,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,195.00000	4,440,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		339.00000	479,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.10900	7.95700		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,458.00000	3,835,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,262.00000	1,548,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,668.00000	4,032,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,184.00000	1,457,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,252.00000	3,644,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,344.00000	1,645,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.00800	7.87200		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,603.00000	7,705,000	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		8,896.00000	7,997,000	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		8,310.00000	7,411,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.07300	7.93300		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		5,536.00000	4,777,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		406.00000	553,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,798.00000	5,027,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		366.00000	501,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,277.00000	4,531,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		450.00000	610,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.14200	7.99700		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,479.00000	3,855,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,341.00000	1,636,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,699.00000	4,060,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,257.00000	1,537,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,263.00000	3,655,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,431.00000	1,742,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.06800	7.97800		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,601.00000	7,781,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	2,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,984.00000	8,163,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1.00000	1,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,216.00000	7,395,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1.00000	2,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,634.00000	3,850,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		48.00000	86,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		255.00000	408,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,697.00000	2,029,000	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		10,481.00000	9,660,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,428.00000	3,100,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		287.00000	138,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.11100	8.01900		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,677.00000	7,947,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		465.00000	567,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,017.00000	8,277,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		423.00000	515,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,339.00000	7,617,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		513.00000	622,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.15500	8.06100		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,930.00000	5,362,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,116.00000	2,390,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,217.00000	5,636,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,987.00000	2,248,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,646.00000	5,093,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,252.00000	2,541,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.19700	8.10000		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,672.00000	6,123,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,216.00000	3,527,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,961.00000	6,401,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,089.00000	3,390,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,387.00000	5,850,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,350.00000	3,673,000	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		15,996.00000	15,230,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		848.00000	943,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			122.54426	123.72613			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		91,266.00000	91,245,000		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		90,627.00000	90,606,000		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		91,910.00000	91,889,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			101.97011	102.37017			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		95,631.00000	95,611,000		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		95,349.00000	95,330,000		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		95,913.00000	95,894,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.58100	2.58200			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,996.00000	4,006,000		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		4,462.00000	4,472,000		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		3,528.00000	3,538,000		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
R212	On	03/02/2011			2.49100	3.00000			11,278,817.00	110	110.00
R212	On	03/02/2011	3.00	Call		0.00000	4,798,000		0.00	0	0.00
R212	On	03/02/2011	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	3.05	Call		0.00000	5,255,000		0.00	0	0.00
R212	On	03/02/2011	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	2.95	Call		0.00000	4,338,000		0.00	0	0.00
R212	On	03/02/2011	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010			340.22700	342.19600			0.00	0	100.00
TRT1	On	03/02/2011			345.25900	347.25700			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>91,929,272.84</b>	<b>28,806</b>	<b>1,115,609.00</b>

**i-Bonds**

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026			7.97500	7.83000			0.00	0	0.00
R189	On	31/03/2013			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033			169.66400	169.34127			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>91,929,272.84</b>	<b>28,806</b>	<b>1,115,609.00</b>