



Daily MTM Report

Daily summary for: 25/10/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			6.97500	7.00160		14.61	161,331,750.00	23,130	286,407.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,948.00000	8,975,000	40.67	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,948.00000	6,975,000	38.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,948.00000	4,975,000	35.19	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,948.00000	2,975,000	28.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		7.00000	6,000	18.71	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		955.00000	981,000	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		182.00000	163,000	14.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		130.00000	138,000	14.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,053.00000	1,026,000	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,052.00000	2,025,000	22.85	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	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,052.00000	3,025,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,549.00000	1,576,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,998.00000	9,025,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,998.00000	7,025,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,998.00000	5,025,000	35.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.32	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,998.00000	3,025,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		155.00000	137,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		153.00000	162,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,003.00000	977,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	2,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,002.00000	1,975,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,002.00000	2,975,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,048.00000	9,075,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,048.00000	7,075,000	39.00	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	12.05	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,048.00000	5,075,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,048.00000	3,075,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		5.00000	4,000	19.14	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,053.00000	1,079,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		134.00000	117,000	14.83	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		182.00000	192,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		954.00000	927,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,952.00000	1,925,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,952.00000	2,925,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,098.00000	9,125,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,098.00000	7,125,000	39.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,098.00000	5,125,000	35.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,098.00000	3,125,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		4.00000	3,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,102.00000	1,128,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		115.00000	100,000	15.04	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	7.10	Put		213.00000	225,000	15.04	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		905.00000	878,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,902.00000	1,875,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,902.00000	2,875,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		6.00000	5,000	18.93	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,004.00000	1,030,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,148.00000	9,175,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,148.00000	7,175,000	39.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,148.00000	5,175,000	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,148.00000	3,175,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		4.00000	3,000	19.57	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,152.00000	1,178,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		99.00000	85,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		247.00000	260,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		855.00000	829,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,852.00000	1,825,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.27	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		2,852.00000	2,825,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,198.00000	9,225,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,198.00000	7,225,000	39.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,198.00000	5,225,000	35.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,198.00000	3,225,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3.00000	2,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,201.00000	1,227,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		84.00000	72,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		282.00000	297,000	15.47	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		807.00000	780,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,802.00000	1,775,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,802.00000	2,775,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,248.00000	9,275,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,248.00000	7,275,000	39.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.75	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		5,248.00000	5,275,000	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,248.00000	3,275,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3.00000	2,000	20.01	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,251.00000	1,277,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		72.00000	61,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		320.00000	336,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		758.00000	732,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	7,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,752.00000	1,725,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,752.00000	2,725,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,448.00000	9,475,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,448.00000	7,475,000	39.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,448.00000	5,475,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,448.00000	3,475,000	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		2.00000	1,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,450.00000	1,476,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		37.00000	31,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		485.00000	506,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		570.00000	543,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		18.00000	18,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,552.00000	1,525,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,552.00000	2,525,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,398.00000	9,425,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,398.00000	7,425,000	39.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,398.00000	5,425,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,398.00000	3,425,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2.00000	1,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,400.00000	1,426,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		44.00000	37,000	16.34	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		442.00000	462,000	16.34	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		616.00000	589,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	14,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,602.00000	1,575,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,602.00000	2,575,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.52	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		1,599.00000	1,626,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,498.00000	9,525,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,498.00000	7,525,000	39.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,498.00000	5,525,000	36.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,498.00000	3,525,000	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,499.00000	1,526,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		32.00000	26,000	16.77	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		530.00000	551,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		524.00000	498,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		22.00000	23,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,502.00000	1,475,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,502.00000	2,475,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,300.00000	1,327,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,848.00000	8,875,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,848.00000	6,875,000	38.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,848.00000	4,875,000	35.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,848.00000	2,875,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		10.00000	8,000	18.28	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		858.00000	883,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		245.00000	223,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		93.00000	98,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,152.00000	1,126,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,152.00000	2,125,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,152.00000	3,125,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,898.00000	8,925,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,898.00000	6,925,000	38.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,898.00000	4,925,000	35.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,898.00000	2,925,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		8.00000	7,000	18.50	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		906.00000	932,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		212.00000	192,000	14.94	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		110.00000	117,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,103.00000	1,076,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,102.00000	2,075,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,102.00000	3,075,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,298.00000	9,325,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,298.00000	7,325,000	39.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,298.00000	5,325,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,298.00000	3,325,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		61.00000	52,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		359.00000	377,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		710.00000	684,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	9,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,702.00000	1,675,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,702.00000	2,675,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,348.00000	9,375,000	40.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,348.00000	7,375,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,348.00000	5,375,000	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,348.00000	3,375,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,350.00000	1,377,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		52.00000	44,000	16.12	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		400.00000	419,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		663.00000	636,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	11,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,652.00000	1,625,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,652.00000	2,625,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,048.00000	8,075,000	40.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,048.00000	6,075,000	37.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,048.00000	4,075,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,048.00000	2,075,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,952.00000	3,925,000	19.12	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	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,098.00000	2,125,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.75	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,498.00000	2,525,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,198.00000	2,225,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,548.00000	2,575,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		12.00000	9,000	18.06	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		810.00000	834,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,898.00000	1,925,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	22.81	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		621.00000	643,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		23.00000	18,000	17.20	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,799.00000	1,825,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	0,000	22.38	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		16.00000	13,000	17.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		714.00000	738,000	17.63	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,998.00000	2,025,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	23.24	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		575.00000	597,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		27.00000	22,000	16.98	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07110	7.09780		14.85	1,944,552.50	275	56,920.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		70.00000	65,000	18.85	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		972.00000	994,000	18.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		66.00000	61,000	19.06	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,018.00000	1,040,000	19.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		75.00000	70,000	18.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		927.00000	949,000	18.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,439.00000	1,464,000	20.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		37.00000	35,000	20.96	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,404.00000	3,431,000	24.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.36	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		398.00000	411,000	15.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		196.00000	182,000	15.90	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,344.00000	1,369,000	20.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		42.00000	40,000	20.54	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		547.00000	563,000	16.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		145.00000	134,000	16.74	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		586.00000	603,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		134.00000	124,000	16.95	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		626.00000	644,000	17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		124.00000	115,000	17.17	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		364.00000	376,000	15.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		212.00000	197,000	15.69	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		269.00000	278,000	15.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		267.00000	249,000	15.06	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		470.00000	485,000	16.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		168.00000	156,000	16.32	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			7.16650	7.19390		15.03	2,149,950.00	300	15,218.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		260.00000	248,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		516.00000	532,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		246.00000	235,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		552.00000	569,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		275.00000	262,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		481.00000	496,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		635.00000	614,000	14.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		141.00000	148,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26970	7.29870		15.25	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		222.00000	214,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		973.00000	994,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		213.00000	206,000	17.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,014.00000	1,036,000	17.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		231.00000	223,000	17.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		932.00000	953,000	17.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24890	9.27410		19.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,661.00000	1,647,000	19.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,587.00000	1,598,000	19.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,645.00000	1,630,000	19.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,621.00000	1,631,000	19.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,678.00000	1,664,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,554.00000	1,565,000	19.56	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			10.96090	10.97990		13.85	2,301,789.00	210	24,502.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		33.00000	28,000	16.56	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		953.00000	967,000	16.56	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		907.00000	920,000	16.42	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		37.00000	31,000	16.42	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.10020	11.12050		14.21	0.00	0	22,932.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		187.00000	181,000	15.79	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		867.00000	881,000	15.79	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		177.00000	171,000	15.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		907.00000	921,000	15.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		198.00000	191,000	15.68	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		828.00000	841,000	15.68	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		605.00000	616,000	15.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		275.00000	266,000	15.00	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,513.00000	1,532,000	17.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		83.00000	82,000	17.48	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,030.00000	1,046,000	16.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		150.00000	146,000	16.24	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.23560	11.25800		14.30	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		317.00000	310,000	15.44	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		909.00000	924,000	15.44	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		305.00000	298,000	15.54	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		947.00000	962,000	15.54	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		331.00000	323,000	15.35	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		873.00000	887,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08610		17.52	0.00	0	211.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		257.00000	274,000	19.27	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		247.00000	214,000	19.27	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		41.00000	41,000	23.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,031.00000	981,000	23.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,019.00000	1,066,000	18.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		9.00000	6,000	18.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08790	0.08730		20.34	0.00	0	1,185.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		443.00000	468,000	19.53	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		413.00000	378,000	19.53	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		176.00000	180,000	22.40	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,146.00000	1,090,000	22.40	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,082.00000	1,136,000	17.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		52.00000	46,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.74540	9.75020		12.38	350,834.40	36	11,297.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,450.00000	10,455,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,450.00000	8,455,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,450.00000	6,455,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,450.00000	4,455,000	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	21.02	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	12.20	Put		2,451.00000	2,455,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		4.00000	3,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,454.00000	1,458,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		56.00000	51,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		506.00000	506,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		582.00000	575,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		32.00000	30,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,551.00000	1,546,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,301.00000	2,306,000	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,500.00000	10,505,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,500.00000	8,505,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,500.00000	6,505,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,500.00000	4,505,000	28.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,500.00000	2,505,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		3.00000	3,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,503.00000	1,508,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		49.00000	45,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		549.00000	550,000	14.06	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		538.00000	531,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		38.00000	36,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,501.00000	1,496,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,200.00000	11,205,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,200.00000	9,205,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,200.00000	7,205,000	32.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,200.00000	5,205,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,200.00000	3,205,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,201.00000	2,206,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		7.00000	6,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,207.00000	1,211,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		110.00000	103,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		310.00000	308,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		812.00000	806,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		12.00000	11,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,100.00000	11,105,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,100.00000	9,105,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,100.00000	7,105,000	32.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,100.00000	5,105,000	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,100.00000	3,105,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,101.00000	2,106,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		10.00000	8,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,110.00000	1,113,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		142.00000	135,000	12.72	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		242.00000	240,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		908.00000	902,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		8.00000	7,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,250.00000	10,255,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,250.00000	8,255,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,250.00000	6,255,000	31.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,250.00000	4,255,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,251.00000	2,256,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		6.00000	5,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,256.00000	1,260,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		97.00000	90,000	13.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		347.00000	345,000	13.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		764.00000	758,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		14.00000	13,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,751.00000	1,746,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,350.00000	10,355,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,350.00000	8,355,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,350.00000	6,355,000	31.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,350.00000	4,355,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,351.00000	2,355,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		5.00000	4,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,355.00000	1,359,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		74.00000	68,000	13.56	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		424.00000	423,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		672.00000	665,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		22.00000	20,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,651.00000	1,646,000	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1.00000	1,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,650.00000	10,655,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,650.00000	8,655,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,650.00000	6,655,000	31.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,650.00000	4,655,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,650.00000	2,655,000	21.87	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		1,652.00000	1,657,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		33.00000	29,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		683.00000	684,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		414.00000	406,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		64.00000	61,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,352.00000	1,347,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,800.00000	10,805,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,800.00000	8,805,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,800.00000	6,805,000	32.02	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	14.55	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,800.00000	4,805,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,800.00000	2,805,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		2.00000	1,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,802.00000	1,806,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		22.00000	19,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		822.00000	824,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		304.00000	295,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		104.00000	100,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,203.00000	1,197,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		3.00000	2,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,100.00000	10,105,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,100.00000	8,105,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,100.00000	6,105,000	31.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,100.00000	4,105,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,901.00000	1,896,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,150.00000	10,155,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,150.00000	8,155,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,150.00000	6,155,000	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,150.00000	4,155,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,151.00000	2,156,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		8.00000	7,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,158.00000	1,162,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		125.00000	118,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		275.00000	273,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		859.00000	854,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,851.00000	1,846,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,200.00000	10,205,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,200.00000	8,205,000	33.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,200.00000	6,205,000	31.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,200.00000	4,205,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,801.00000	1,796,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		593.00000	594,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		43.00000	39,000	14.23	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		270.00000	262,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		120.00000	117,000	12.73	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		495.00000	488,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		45.00000	43,000	13.42	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.86600	9.87060		12.91	345,310.00	35	11,799.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		357.00000	347,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		286.00000	281,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		332.00000	322,000	12.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		311.00000	306,000	12.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		383.00000	373,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		262.00000	257,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		163.00000	158,000	12.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		534.00000	524,000	12.81	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		694.00000	693,000	14.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		165.00000	159,000	14.59	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		775.00000	774,000	14.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		146.00000	140,000	14.90	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		470.00000	467,000	13.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		241.00000	233,000	13.67	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.98360	9.98830		13.21	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		518.00000	510,000	13.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		330.00000	326,000	13.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		492.00000	484,000	13.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		354.00000	350,000	13.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		545.00000	537,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		307.00000	303,000	13.09	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			372.71400	371.08200			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.65700	342.36600			0.00	0	1,303.00
ALBI	On	03/02/2011	Index Future			348.88500	347.57500			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.89550	6.82450		10.53	0.00	0	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		79.00000	104,000	10.53	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		155.00000	109,000	10.53	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		189.00000	139,000	10.75	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		63.00000	84,000	10.75	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.90970	6.83980		11.13	0.00	0	594.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		271.00000	313,000	11.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		131.00000	103,000	11.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		240.00000	281,000	11.28	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		150.00000	121,000	11.28	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		303.00000	348,000	11.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		113.00000	88,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91940	6.85090		11.31	0.00	0	20.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		364.00000	404,000	11.45	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		163.00000	135,000	11.45	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		334.00000	372,000	11.42	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		183.00000	153,000	11.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		396.00000	438,000	11.48	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		145.00000	119,000	11.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.92710	6.86140		11.59	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		423.00000	458,000	11.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		212.00000	181,000	11.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		394.00000	427,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		233.00000	200,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		453.00000	490,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		192.00000	163,000	11.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.39990	7.32360		12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		853.00000	897,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		829.00000	797,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		836.00000	875,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		862.00000	825,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		875.00000	919,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		801.00000	769,000	12.75	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.84240	6.82480		10.42	68,424.00	10	706.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	2,000	15.23	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		878.00000	860,000	15.23	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.51	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		927.00000	910,000	15.51	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		4.00000	3,000	14.94	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		829.00000	811,000	14.94	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.91920	6.90220		10.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		132.00000	135,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		280.00000	266,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		117.00000	119,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		315.00000	300,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		149.00000	152,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		247.00000	233,000	11.04	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.18240	7.17940		14.36	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		229.00000	230,000	14.91	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		100.00000	98,000	14.91	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		198.00000	198,000	14.72	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		119.00000	116,000	14.72	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		264.00000	264,000	15.09	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		85.00000	82,000	15.09	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.28600	7.28330		15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		290.00000	288,000	15.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		257.00000	252,000	15.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		266.00000	264,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		283.00000	278,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		315.00000	313,000	14.99	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		232.00000	227,000	14.99	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.37000	151.02800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.61100	153.26400			0.00	0	0.00
GOVI On	04/11/2010	GOVI			344.25200	343.00100			0.00	0	166.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.00	Call	140,010.00000	152,520,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Call	139,910.00000	152,420,000		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	140,110.00000	152,620,000		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			391.43700	392.19700		0.00	0	511.00
ILBI	On	03/02/2011	Index Future			397.49500	398.26700		0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.91000	5.90200		0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.87000	5.88300		0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.80000	5.82100		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	16/02/2011	Jibar Tradeable Future			5.75000	5.77900			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.74000	5.75200			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.73000	5.72000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.76000	5.78600			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.92000	5.94600			0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.11000	6.13100			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.34000	6.34900			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.59000	6.60000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.72000	6.69800			0.00	0	40,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			340.07900	338.57800			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.25200	343.72900			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.19000	7.24100		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,682.00000	5,920,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,901.00000	6,138,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,463.00000	5,700,000	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		65.00000	23,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,262.00000	1,457,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.26800	7.32300		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,877.00000	3,060,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		370.00000	311,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,052.00000	3,240,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		331.00000	276,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,705.00000	2,883,000	4.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		413.00000	348,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.34900	7.40800		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,390.00000	2,540,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		978.00000	882,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,526.00000	2,681,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		909.00000	818,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,257.00000	2,402,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,050.00000	949,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,128.00000	2,268,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,126.00000	1,021,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.03700	8.08800		10.75	0.00	0	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,148.00000	11,674,000	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		11,593.00000	12,119,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		10,700.00000	11,226,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		9.00000	1,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,553.00000	7,072,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.09300	8.14600		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,801.00000	9,244,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		586.00000	491,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,198.00000	9,650,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		528.00000	441,000	12.45	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	8.95	Call		8,406.00000	8,842,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		649.00000	547,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,340.00000	4,929,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,231.00000	1,359,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.15200	8.20600		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,442.00000	7,796,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,197.00000	2,012,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,778.00000	8,140,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,068.00000	1,891,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,111.00000	7,457,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,334.00000	2,141,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		0.00000	4,893,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	3,355,000	11.25	20,499,050.00	6,110	3,000.00
R189	On	04/11/2010	Bond Future			209.65584	209.63934			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	207,906,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		104,532.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	207,856,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,408.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	207,956,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,656.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.15729	227.23109			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	223,107,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		123,980.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	223,057,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.10	Put		123,364.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	223,157,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,600.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.98800	7.03900		4.00	0.00	0	1,488.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,171.00000	5,358,000	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		5,343.00000	5,529,000	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		5,000.00000	5,186,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,674.00000	1,854,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		8.00000	1,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		78.00000	32,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		845.00000	985,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,437.00000	3,624,000	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		1,094.00000	909,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		33.00000	34,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.05200	7.10700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,143.00000	3,308,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		124.00000	99,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,294.00000	3,461,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		109.00000	87,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,993.00000	3,156,000	4.30	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	03/02/2011	Bond Future	7.95	Put		140.00000	114,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.12700	7.18600		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,339.00000	2,471,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		536.00000	477,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,458.00000	2,594,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		497.00000	443,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,221.00000	2,351,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		577.00000	516,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57600	0.57600			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,428.00000	55,428,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		56,282.00000	56,282,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		54,566.00000	54,566,000		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			0.44600	0.44700			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,250,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,249.00000	40,278,000		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		38,183.00000	38,212,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.73000	7.76600		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,527.00000	7,719,000	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	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,769.00000	7,960,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,285.00000	7,477,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.81200	7.84900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,720.00000	3,859,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		442.00000	390,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,923.00000	4,066,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		398.00000	351,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,520.00000	3,655,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		489.00000	433,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.89500	7.93500		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,836.00000	2,949,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,288.00000	1,202,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,998.00000	3,115,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,207.00000	1,125,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,679.00000	2,788,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,375.00000	1,285,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.82900	7.88000		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,738.00000	8,041,000	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		8,005.00000	8,309,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Call		7,469.00000	7,772,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		6,384.00000	6,687,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.90200	7.95500		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,702.00000	3,921,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		616.00000	528,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,920.00000	4,146,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		556.00000	476,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,487.00000	3,700,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		679.00000	585,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.98000	8.03600		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,847.00000	4,048,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,287.00000	1,173,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,039.00000	4,245,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,208.00000	1,099,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,659.00000	3,854,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,370.00000	1,251,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.80700	6.85300		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,563.00000	4,694,000	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		4,698.00000	4,829,000	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		4,428.00000	4,560,000	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	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,131.00000	1,256,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		7.00000	1,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,205.00000	3,336,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		406.00000	293,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		112.00000	130,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.86800	6.91800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,852.00000	2,974,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		44.00000	34,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,972.00000	3,096,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		37.00000	29,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,731.00000	2,852,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		51.00000	40,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.94800	7.00400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,640.00000	1,731,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		445.00000	400,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,727.00000	1,821,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		412.00000	370,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,556.00000	1,644,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		481.00000	433,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.93400	8.00000		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,386.00000	7,798,000	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

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	9.30	Call		7,666.00000	8,077,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,105.00000	7,517,000	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
R207	On	04/11/2010	Bond Future	9.40	Call		8,222.00000	8,634,000	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			8.00200	8.07000		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,472.00000	4,801,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		454.00000	369,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,713.00000	5,048,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		409.00000	329,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,235.00000	4,556,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		505.00000	412,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.07700	8.14900		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,664.00000	3,925,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,614.00000	1,447,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,856.00000	4,125,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,518.00000	1,360,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,476.00000	3,730,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,714.00000	1,541,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.00800	8.07900		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,240.00000	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		7,532.00000	7,997,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		6,947.00000	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			8.07400	8.14800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,374.00000	4,733,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		631.00000	515,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,617.00000	4,984,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		572.00000	465,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,135.00000	4,485,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		695.00000	571,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.14300	8.21900		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,530.00000	3,814,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,794.00000	1,601,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,727.00000	4,019,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,687.00000	1,502,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,338.00000	3,613,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,908.00000	1,706,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.06100	8.11600		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,347.00000	7,843,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		7,730.00000	8,225,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1.00000	0,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		6,962.00000	7,457,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1.00000	0,000	16.45	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	04/11/2010	Bond Future	8.50	Call		3,412.00000	3,853,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		80.00000	25,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		443.00000	228,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		1,631.00000	1,913,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,227.00000	9,723,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,455.00000	2,958,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		60.00000	59,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.10300	8.16000		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,549.00000	7,962,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		606.00000	510,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,876.00000	8,296,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		551.00000	462,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,224.00000	7,629,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		667.00000	563,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.14700	8.20500		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,053.00000	5,355,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,523.00000	2,312,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,320.00000	5,631,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,374.00000	2,172,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,790.00000	5,084,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,680.00000	2,460,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.18900	8.24900		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,822.00000	6,119,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,681.00000	3,453,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		6,094.00000	6,398,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,538.00000	3,316,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,555.00000	5,844,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,833.00000	3,597,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,816.00000	15,262,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		984.00000	904,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.78173	121.76779			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	118,682,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,231.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	118,632,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,592.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	118,732,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,875.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.12200	102.08207			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	99,372,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,617.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	99,322,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,335.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	99,422,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,899.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.57400	2.57500			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		4,065.00000	4,075,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.05	Call		4,531.00000	4,540,000		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		3,596.00000	3,606,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.48400	2.48500			0.00	0	240.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,856.00000	4,866,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,313.00000	5,323,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,396.00000	4,406,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			340.20300	338.98100			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			345.24000	343.99900			0.00	0	0.00
Total for Derivatives :										188,991,659.90	30,106	1,128,113.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										188,991,659.90	30,106	1,128,113.00