



Daily MTM Report

Daily summary for: 12/10/2010

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			6.94450	6.94810		14.41	42,069,781.00	6,058	300,802.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,002.00000	9,006,000	39.61	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	38.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,002.00000	7,006,000	38.09	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,002.00000	5,006,000	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,002.00000	3,006,000	26.79	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		9.00000	8,000	18.26	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,011.00000	1,014,000	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		166.00000	162,000	14.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		168.00000	168,000	14.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,001.00000	997,000	17.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	17.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,998.00000	1,995,000	23.55	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	4.95	Put		0.00000	1,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,998.00000	2,995,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,604.00000	1,608,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,052.00000	9,056,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,052.00000	7,056,000	38.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,052.00000	5,056,000	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.03	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,052.00000	3,056,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		145.00000	141,000	14.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		197.00000	197,000	14.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		952.00000	948,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,948.00000	1,945,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,948.00000	2,945,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,102.00000	9,106,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,102.00000	7,106,000	38.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,102.00000	5,106,000	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,102.00000	3,106,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		6.00000	6,000	18.65	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,108.00000	1,112,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		126.00000	123,000	14.80	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		228.00000	229,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		903.00000	899,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,898.00000	1,895,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,898.00000	2,895,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,152.00000	9,156,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,152.00000	7,156,000	38.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,152.00000	5,156,000	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,152.00000	3,156,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		6.00000	5,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,158.00000	1,161,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		110.00000	106,000	14.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		262.00000	262,000	14.99	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		854.00000	850,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	6,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,848.00000	1,845,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,848.00000	2,845,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		7.00000	7,000	18.45	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,059.00000	1,063,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,202.00000	9,206,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,202.00000	7,206,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,202.00000	5,206,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,202.00000	3,206,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		5.00000	4,000	19.03	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,207.00000	1,210,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		95.00000	92,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		297.00000	298,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		806.00000	802,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	8,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,798.00000	1,795,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.30	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		2,798.00000	2,795,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,252.00000	9,256,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,252.00000	7,256,000	38.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,252.00000	5,256,000	34.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,252.00000	3,256,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		4.00000	4,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,256.00000	1,260,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		82.00000	79,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		334.00000	335,000	15.37	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		758.00000	754,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	10,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,748.00000	1,745,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,748.00000	2,745,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,302.00000	9,306,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,302.00000	7,306,000	38.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.79	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		5,302.00000	5,306,000	34.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,302.00000	3,306,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		4.00000	3,000	19.42	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,306.00000	1,309,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		71.00000	68,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		373.00000	374,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		710.00000	706,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		12.00000	12,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,698.00000	1,695,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,698.00000	2,695,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,502.00000	9,506,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,502.00000	7,506,000	38.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,502.00000	5,506,000	35.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,502.00000	3,506,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		2.00000	2,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,504.00000	1,508,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		39.00000	37,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		541.00000	543,000	16.34	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		527.00000	523,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		29.00000	29,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,498.00000	1,495,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,498.00000	2,495,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,452.00000	9,456,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,452.00000	7,456,000	38.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,452.00000	5,456,000	35.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,452.00000	3,456,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2.00000	2,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,454.00000	1,458,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		45.00000	43,000	16.14	21,500.00	500	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		497.00000	499,000	16.14	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		572.00000	567,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		24.00000	23,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,548.00000	1,545,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,548.00000	2,545,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.76	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,653.00000	1,657,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,552.00000	9,556,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,552.00000	7,556,000	38.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,552.00000	5,556,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,552.00000	3,556,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,554.00000	1,558,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		34.00000	32,000	16.53	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		586.00000	588,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		484.00000	479,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		36.00000	35,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,449.00000	1,445,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,448.00000	2,445,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		3.00000	3,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,355.00000	1,359,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,902.00000	8,906,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,902.00000	6,906,000	37.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,902.00000	4,906,000	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,902.00000	2,906,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		12.00000	11,000	17.88	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		914.00000	917,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		223.00000	218,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		125.00000	124,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,100.00000	1,096,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,098.00000	2,095,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,098.00000	3,095,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,952.00000	8,956,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,952.00000	6,956,000	38.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,952.00000	4,956,000	33.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,952.00000	2,956,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		10.00000	9,000	18.07	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		962.00000	965,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		193.00000	189,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		145.00000	145,000	14.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,050.00000	1,046,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,048.00000	2,045,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,048.00000	3,045,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,352.00000	9,356,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,352.00000	7,356,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,352.00000	5,356,000	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,352.00000	3,356,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		61.00000	59,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		413.00000	415,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		663.00000	659,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	15,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,648.00000	1,645,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,648.00000	2,645,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,402.00000	9,406,000	39.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,402.00000	7,406,000	38.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,402.00000	5,406,000	35.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,402.00000	3,406,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,405.00000	1,409,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		53.00000	50,000	15.95	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		455.00000	456,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		617.00000	613,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	19,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,598.00000	1,595,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,598.00000	2,595,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,102.00000	8,106,000	39.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,102.00000	6,106,000	36.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,102.00000	4,106,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,103.00000	2,106,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,898.00000	3,895,000	20.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,152.00000	2,156,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	22.81	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,552.00000	2,556,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,252.00000	2,256,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,602.00000	2,606,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		13.00000	13,000	17.68	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		865.00000	869,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,953.00000	1,957,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	21.92	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		677.00000	679,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		25.00000	23,000	16.91	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,853.00000	1,857,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	21.53	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		18.00000	17,000	17.30	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		770.00000	773,000	17.30	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,053.00000	2,057,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	22.34	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		631.00000	633,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		29.00000	27,000	16.72	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.04270	7.04570		14.86	2,711,439.50	385	54,962.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		69.00000	69,000	18.78	1,340,670.00	19,430	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,023.00000	1,026,000	18.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		65.00000	65,000	18.99	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,069.00000	1,072,000	18.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		74.00000	74,000	18.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		978.00000	981,000	18.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,492.00000	1,496,000	20.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		38.00000	39,000	20.85	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,456.00000	3,459,000	24.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		439.00000	440,000	15.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		185.00000	183,000	15.89	3,555,690.00	19,430	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,397.00000	1,400,000	20.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		43.00000	43,000	20.43	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		592.00000	594,000	16.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		138.00000	137,000	16.71	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		632.00000	634,000	16.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		128.00000	127,000	16.92	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		673.00000	675,000	17.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		119.00000	118,000	17.13	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		403.00000	404,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		199.00000	197,000	15.68	0.00	0	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.14020	7.14410		14.99	142,804.00	20	15,118.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		248.00000	246,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		554.00000	556,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		235.00000	233,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		591.00000	593,000	16.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		262.00000	260,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		518.00000	520,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		603.00000	600,000	14.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		159.00000	160,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.24700	7.25160		15.17	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		217.00000	214,000	17.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,015.00000	1,017,000	17.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		208.00000	206,000	17.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,056.00000	1,059,000	17.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		225.00000	223,000	17.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		973.00000	976,000	17.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20500	9.20750		19.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,616.00000	1,604,000	19.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,609.00000	1,599,000	19.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,600.00000	1,588,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,643.00000	1,633,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,633.00000	1,621,000	19.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,576.00000	1,566,000	19.28	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			10.96740	11.04600		12.71	49,309,430.40	4,496	21,986.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		41.00000	33,000	15.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		895.00000	966,000	15.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		849.00000	919,000	15.11	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		45.00000	36,000	15.11	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011			11.11470	11.19330		13.51	355,670.40	32	22,920.00
£ / R	On	14/03/2011	11.80	Call		201.00000	182,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	11.80	Put		808.00000	867,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	11.85	Call		190.00000	173,000	15.10	0.00	0	0.00
£ / R	On	14/03/2011	11.85	Put		847.00000	908,000	15.10	0.00	0	0.00
£ / R	On	14/03/2011	11.75	Call		212.00000	193,000	14.89	0.00	0	0.00
£ / R	On	14/03/2011	11.75	Put		769.00000	828,000	14.89	0.00	0	0.00
£ / R	On	14/03/2011	11.45	Put		552.00000	604,000	14.25	0.00	0	0.00
£ / R	On	14/03/2011	11.45	Call		295.00000	269,000	14.25	0.00	0	870.00
£ / R	On	14/03/2011	12.55	Put		1,447.00000	1,517,000	16.58	0.00	0	0.00
£ / R	On	14/03/2011	12.55	Call		90.00000	82,000	16.58	0.00	0	870.00
£ / R	On	14/03/2011	12.00	Put		968.00000	1,031,000	15.42	0.00	0	0.00
£ / R	On	14/03/2011	12.00	Call		161.00000	146,000	15.42	0.00	0	150.00
£ / R	On	13/06/2011			11.25990	11.34070		13.73	0.00	0	1,510.00
£ / R	On	13/06/2011	11.85	Call		336.00000	311,000	14.80	0.00	0	0.00
£ / R	On	13/06/2011	11.85	Put		845.00000	901,000	14.80	0.00	0	0.00
£ / R	On	13/06/2011	11.90	Call		323.00000	299,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	11.90	Put		882.00000	939,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	11.80	Call		350.00000	324,000	14.71	0.00	0	0.00
£ / R	On	13/06/2011	11.80	Put		809.00000	864,000	14.71	0.00	0	0.00
¥ / R	On	13/12/2010			0.08490	0.08470		17.03	2,547.00	30	161.00
¥ / R	On	13/12/2010	0.09	Call		214.00000	219,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	0.09	Put		344.00000	329,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	0.10	Call		40.00000	40,000	23.12	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	0.10	Put		1,170.00000	1,150,000	23.12	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		889.00000	907,000	17.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		19.00000	17,000	17.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08630	0.08600		20.66	102,265.50	1,185	1,185.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		395.00000	406,000	19.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		495.00000	476,000	19.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		161.00000	165,000	22.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,261.00000	1,235,000	22.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		975.00000	999,000	16.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		75.00000	69,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.60720	9.65020		12.10	1,565,973.60	163	10,473.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,550.00000	10,593,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,550.00000	8,593,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,550.00000	6,593,000	31.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,550.00000	4,593,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,551.00000	2,594,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		5.00000	4,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,555.00000	1,597,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		58.00000	44,000	13.93	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	10.20	Put		608.00000	637,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		510.00000	465,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	58,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,453.00000	1,409,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		3.00000	2,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,401.00000	2,444,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,600.00000	10,643,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,600.00000	8,643,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,600.00000	6,643,000	31.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,600.00000	4,643,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,601.00000	2,644,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		5.00000	3,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,605.00000	1,646,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		52.00000	38,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		652.00000	681,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		470.00000	425,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		70.00000	68,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,403.00000	1,359,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		3.00000	2,000	15.97	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	20.95	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,300.00000	11,343,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,300.00000	9,343,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,300.00000	7,343,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,300.00000	5,343,000	28.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,300.00000	3,343,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,301.00000	2,344,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		10.00000	6,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,310.00000	1,349,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		106.00000	83,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		406.00000	426,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		726.00000	681,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		26.00000	24,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,200.00000	11,243,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,200.00000	9,243,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,200.00000	7,243,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,200.00000	5,243,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,200.00000	3,243,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,201.00000	2,244,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		12.00000	8,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,212.00000	1,251,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		134.00000	107,000	12.86	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		334.00000	350,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		818.00000	773,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		18.00000	16,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,350.00000	10,393,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,350.00000	8,393,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,350.00000	6,393,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,350.00000	4,393,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,351.00000	2,394,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		9.00000	6,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,359.00000	1,399,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		94.00000	73,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		444.00000	466,000	13.32	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	9.00	Call		681.00000	636,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		31.00000	29,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,652.00000	1,608,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		2.00000	1,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,450.00000	10,493,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,450.00000	8,493,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,450.00000	6,493,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,450.00000	4,493,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,451.00000	2,494,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		7.00000	5,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,457.00000	1,498,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		74.00000	56,000	13.62	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		524.00000	549,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		593.00000	548,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		43.00000	41,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,552.00000	1,509,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		2.00000	2,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,750.00000	10,793,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,750.00000	8,793,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,750.00000	6,793,000	31.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,750.00000	4,793,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	20.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,751.00000	2,793,000	20.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		3.00000	2,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,753.00000	1,795,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		36.00000	26,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		786.00000	819,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		359.00000	316,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		109.00000	109,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,254.00000	1,210,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		4.00000	3,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,900.00000	10,943,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,900.00000	8,943,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,900.00000	6,943,000	31.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,900.00000	4,943,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,900.00000	2,943,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		3.00000	2,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,903.00000	1,945,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		25.00000	18,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		925.00000	961,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		263.00000	222,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		163.00000	165,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,106.00000	1,062,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		6.00000	5,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,200.00000	10,243,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,200.00000	8,243,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,200.00000	6,243,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,200.00000	4,243,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,801.00000	1,758,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,250.00000	10,293,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,250.00000	8,293,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,250.00000	6,293,000	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.90	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	13.90	Put		4,250.00000	4,293,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,251.00000	2,294,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		11.00000	7,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,261.00000	1,300,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		119.00000	94,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		369.00000	387,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		771.00000	726,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		21.00000	19,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,751.00000	1,708,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,300.00000	10,343,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,300.00000	8,343,000	32.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,300.00000	6,343,000	30.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,300.00000	4,343,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,702.00000	1,658,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		2.00000	1,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		696.00000	727,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		46.00000	34,000	14.23	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		235.00000	195,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		185.00000	188,000	12.10	0.00	0	750.00

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	9.30	Call		432.00000	387,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		82.00000	80,000	12.65	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.73390	9.77670		12.96	1,051,261.20	108	12,049.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		322.00000	298,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		345.00000	364,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		303.00000	280,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		376.00000	396,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		343.00000	318,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		316.00000	334,000	12.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		205.00000	217,000	12.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		482.00000	451,000	12.91	5,970,338.00	13,238	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		778.00000	808,000	14.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		155.00000	142,000	14.88	1,361,212.00	9,586	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		860.00000	892,000	15.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		137.00000	126,000	15.18	364,518.00	2,893	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.85890	9.90270		13.15	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		478.00000	451,000	13.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		375.00000	392,000	13.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		453.00000	427,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		400.00000	418,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		504.00000	476,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		351.00000	367,000	13.12	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			372.46100	371.86100			7,449,220.00	2	38.00
ALBI	On	04/11/2010	Index Future			343.28800	342.92700			96,120,640.00	28	1,303.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			348.51800	348.15200			0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.78000	6.79620		10.62	718,680.00	106	14,555.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		81.00000	74,000	11.09	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		185.00000	194,000	11.09	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		220.00000	230,000	11.24	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		66.00000	60,000	11.24	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.79720	6.81220		11.21	0.00	0	631.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		259.00000	250,000	11.33	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		147.00000	153,000	11.33	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		230.00000	222,000	11.27	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		168.00000	175,000	11.27	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		290.00000	280,000	11.40	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		128.00000	133,000	11.40	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future			6.80970	6.82550		11.48	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Call		352.00000	342,000	11.59	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.65	Put		177.00000	182,000	11.59	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Call		323.00000	313,000	11.56	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.70	Put		198.00000	203,000	11.56	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Call		383.00000	372,000	11.61	0.00	0	0.00
AU\$ / ROn		13/06/2011	Foreign Exchange Future	6.60	Put		158.00000	162,000	11.61	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future			6.81100	6.82650		11.78	0.00	0	149.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Call		403.00000	394,000	11.79	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.65	Put		227.00000	233,000	11.79	0.00	0	0.00
AU\$ / ROn		19/09/2011	Foreign Exchange Future	6.70	Call		375.00000	366,000	11.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		249.00000	255,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		432.00000	422,000	11.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		206.00000	211,000	11.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.32820	7.34250		12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		859.00000	846,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		817.00000	818,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		837.00000	830,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		845.00000	852,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		881.00000	868,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		789.00000	790,000	12.57	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.85670	6.84370		11.91	0.00	0	806.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		7.00000	7,000	15.85	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		863.00000	850,000	15.85	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		6.00000	6,000	16.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		912.00000	899,000	16.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		8.00000	9,000	15.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		814.00000	802,000	15.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.93650	6.92290		10.89	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		146.00000	151,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		273.00000	265,000	11.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		130.00000	134,000	11.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		307.00000	298,000	11.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		163.00000	169,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		240.00000	233,000	11.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/12/2010	Foreign Exchange Future			7.24070	7.20290		14.40	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		266.00000	288,000	15.02	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		113.00000	97,000	15.02	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		234.00000	254,000	14.86	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		131.00000	113,000	14.86	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		300.00000	323,000	15.18	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		97.00000	82,000	15.18	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.34970	7.31050		14.86	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		317.00000	332,000	14.80	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		257.00000	232,000	14.80	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		293.00000	306,000	14.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		283.00000	256,000	14.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		343.00000	359,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		233.00000	209,000	14.77	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.92800	150.83600			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.15700	153.06400			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.84300	343.48700			0.00	0	160.00
GOVI On	04/11/2010	GOVI	329.00	Call		144,870.00000	148,430,000		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		144,770.00000	148,330,000		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		144,970.00000	148,530,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/11/2010	Index Future			396.92900	397.76000			0.00	0	509.00
ILBI	On	03/02/2011	Index Future			403.07900	403.79800			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.01700	6.04000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.97200	6.00500			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.88900	5.94300			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.85300	5.91000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.84100	5.88900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.83600	5.88000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.88400	5.95200			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.06400	6.13100			0.00	0	6,200.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.24400	6.30600			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.45900	6.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 20/06/2012	Jibar Tradeable Future			6.70600	6.77300			0.00	0	0.00
JIBAR F	On 19/09/2012	Jibar Tradeable Future			6.79500	6.83000			0.00	0	2,500.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	04/11/2010	Index Future			339.93200	339.54500			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.11000	344.71800			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.26100	7.28200		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,492.00000	5,589,000	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		5,711.00000	5,808,000	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		5,273.00000	5,370,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		200.00000	169,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,206.00000	1,273,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.34400	7.36600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,778.00000	2,848,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		460.00000	433,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,947.00000	3,019,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		415.00000	390,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,611.00000	2,680,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		508.00000	480,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.42800	7.45300		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,313.00000	2,375,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,088.00000	1,046,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,445.00000	2,509,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,015.00000	975,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,184.00000	2,244,000	4.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		1,164.00000	1,120,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,059.00000	2,117,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,244.00000	1,199,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.04000	8.04600		10.75	0.00	0	17,532.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,582.00000	11,644,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,027.00000	12,089,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,135.00000	11,197,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2.00000	2,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		50.00000	42,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,027.00000	7,081,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.09600	8.10200		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,278.00000	9,322,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		616.00000	599,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,676.00000	9,721,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		559.00000	543,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,882.00000	8,926,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		678.00000	661,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,156.00000	5,104,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,494.00000	1,503,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.15400	8.16000		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,873.00000	7,906,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,169.00000	2,142,000	12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Call		8,213.00000	8,247,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,044.00000	2,018,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,537.00000	7,570,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,301.00000	2,274,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.68269	209.66633			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		104,534.00000	104,534,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,410.00000	104,411,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,658.00000	104,659,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.38355	230.24586			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,013.00000	124,015,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		123,397.00000	123,398,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,633.00000	124,635,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.10900	7.13000		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,840.00000	4,916,000	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		5,011.00000	5,088,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		4,668.00000	4,744,000	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		1,403.00000	1,466,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		68.00000	55,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		261.00000	227,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		696.00000	739,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,108.00000	3,183,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		2.00000	1,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,442.00000	1,369,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		49.00000	53,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.18100	7.20400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,876.00000	2,942,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		190.00000	177,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,022.00000	3,088,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		170.00000	157,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,733.00000	2,797,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		213.00000	199,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.26400	7.28800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,137.00000	2,187,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		663.00000	636,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,250.00000	2,302,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		618.00000	593,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,026.00000	2,075,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		710.00000	682,000	3.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			168.62075	168.60248			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		104,617.00000	104,618,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		103,764.00000	103,764,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		105,480.00000	105,480,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.76200	7.78300		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,437.00000	7,549,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,678.00000	7,790,000	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		7,195.00000	7,307,000	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			7.84400	7.86600		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,709.00000	3,793,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		518.00000	489,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,908.00000	3,994,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		471.00000	444,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,513.00000	3,595,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		569.00000	538,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.92700	7.95100		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,839.00000	2,909,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,370.00000	1,321,000	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		2,999.00000	3,071,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,287.00000	1,240,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,683.00000	2,751,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,458.00000	1,407,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.87000	7.88100		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,732.00000	7,797,000	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		7,999.00000	8,065,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,463.00000	7,528,000	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		6,378.00000	6,444,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	1,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.94300	7.95500		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,772.00000	3,819,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		686.00000	663,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,988.00000	4,036,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		624.00000	603,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,560.00000	3,605,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		752.00000	727,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.02200	8.03400		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,915.00000	3,955,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,343.00000	1,316,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,106.00000	4,147,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,263.00000	1,237,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,727.00000	3,766,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,427.00000	1,399,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.93800	6.96900		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,233.00000	4,321,000	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		4,368.00000	4,456,000	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		4,099.00000	4,187,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		866.00000	936,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		72.00000	54,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,875.00000	2,963,000	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		718.00000	645,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		94.00000	109,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.01000	7.04400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,557.00000	2,637,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		81.00000	72,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,673.00000	2,754,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		70.00000	62,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,440.00000	2,520,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		92.00000	83,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.10100	7.13900		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Call		1,443.00000	1,501,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		575.00000	541,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,524.00000	1,584,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		536.00000	505,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,365.00000	1,422,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		617.00000	582,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.94800	7.97900		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,517.00000	7,710,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,797.00000	7,990,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,236.00000	7,429,000	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		8,353.00000	8,546,000	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			8.01600	8.04800		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,644.00000	4,799,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		493.00000	453,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,883.00000	5,041,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		445.00000	408,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,407.00000	4,559,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		544.00000	501,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.09100	8.12400		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,825.00000	3,947,000	8.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		1,627.00000	1,552,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,019.00000	4,144,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,533.00000	1,462,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,635.00000	3,754,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,725.00000	1,648,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.97700	8.00800		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,705.00000	7,909,000	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		7,997.00000	8,201,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,412.00000	7,615,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.04100	8.07400		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,824.00000	4,989,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		606.00000	559,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,071.00000	5,240,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		552.00000	508,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,580.00000	4,741,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		666.00000	614,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.10800	8.14100		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,908.00000	4,038,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,683.00000	1,605,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,113.00000	4,246,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,583.00000	1,508,000	9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Call		3,708.00000	3,834,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,788.00000	1,706,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.03100	8.04200		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,023.00000	8,121,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		8.00000	6,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,403.00000	8,502,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		5.00000	4,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,640.00000	7,738,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		11.00000	9,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,159.00000	4,238,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		159.00000	138,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		535.00000	487,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,392.00000	2,444,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,897.00000	9,997,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,029.00000	2,931,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		303.00000	305,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.07300	8.08400		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,217.00000	8,295,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		594.00000	573,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,547.00000	8,627,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		542.00000	523,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,887.00000	7,964,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		650.00000	628,000	16.77	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	05/05/2011	Bond Future			8.11500	8.12600		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,600.00000	5,656,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,370.00000	2,327,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,878.00000	5,935,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,232.00000	2,190,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,327.00000	5,381,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,516.00000	2,472,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.15400	8.16600		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,355.00000	6,414,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,486.00000	3,439,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,637.00000	6,697,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,352.00000	3,306,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,078.00000	6,136,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,628.00000	3,580,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,511.00000	15,599,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		950.00000	932,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			124.85384	124.84018			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,285.00000	91,285,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,646.00000	90,646,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,929.00000	91,929,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.24766	102.17812			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000		0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,621.00000		95,625,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000		0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,340.00000		95,343,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000		0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,904.00000		95,907,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.56900	2.57000			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		4,114.00000		4,124,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000		0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		4,580.00000		4,589,000	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		3,645.00000		3,655,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000		0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			339.81600	339.49100			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.83600	344.50600			0.00	0	0.00

Total for Derivatives : **214,213,640.60** **77,690** **1,051,112.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
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:										214,213,640.60	77,690	1,051,112.00