



Daily MTM Report

Daily summary for: 26/10/2010

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			6.98120	6.97500		14.51	13,697,114.40	1,962	287,291.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,975.00000	8,969,000	41.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,975.00000	6,969,000	39.12	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,975.00000	4,969,000	35.40	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,975.00000	2,969,000	28.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		6.00000	5,000	18.69	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		981.00000	974,000	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		163.00000	164,000	14.68	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		138.00000	133,000	14.68	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,026.00000	1,032,000	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,025.00000	2,031,000	23.34	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	4.95	Put		0.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,025.00000	3,031,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,576.00000	1,570,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,025.00000	9,019,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,025.00000	7,019,000	39.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,025.00000	5,019,000	35.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.44	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,025.00000	3,019,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		137.00000	137,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		162.00000	156,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		977.00000	983,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,975.00000	1,981,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,975.00000	2,981,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,075.00000	9,069,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,075.00000	7,069,000	39.30	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	12.05	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,075.00000	5,069,000	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,075.00000	3,069,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		4.00000	4,000	19.13	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,079.00000	1,073,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		117.00000	118,000	14.73	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		192.00000	187,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		927.00000	933,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,925.00000	1,931,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,925.00000	2,931,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,125.00000	9,119,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,125.00000	7,119,000	39.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,125.00000	5,119,000	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,125.00000	3,119,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3.00000	3,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,128.00000	1,122,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		100.00000	100,000	14.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		225.00000	219,000	14.95	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		878.00000	884,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,875.00000	1,881,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,875.00000	2,881,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		5.00000	5,000	18.91	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,030.00000	1,024,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,175.00000	9,169,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,175.00000	7,169,000	39.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,175.00000	5,169,000	35.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,175.00000	3,169,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		3.00000	3,000	19.57	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,178.00000	1,172,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		85.00000	85,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		260.00000	254,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		829.00000	835,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,825.00000	1,831,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,825.00000	2,831,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,225.00000	9,219,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,225.00000	7,219,000	39.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,225.00000	5,219,000	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,225.00000	3,219,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2.00000	2,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,227.00000	1,221,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		72.00000	72,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		297.00000	291,000	15.39	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		780.00000	786,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,775.00000	1,781,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,775.00000	2,781,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,275.00000	9,269,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,275.00000	7,269,000	39.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.98	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		5,275.00000	5,269,000	35.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,275.00000	3,269,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2.00000	2,000	20.00	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,277.00000	1,271,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		61.00000	61,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		336.00000	330,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		732.00000	737,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	6,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,725.00000	1,731,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,725.00000	2,731,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,475.00000	9,469,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,475.00000	7,469,000	40.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,475.00000	5,469,000	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,475.00000	3,469,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,476.00000	1,470,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		31.00000	30,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		506.00000	499,000	16.49	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	6.45	Call		543.00000	548,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		18.00000	17,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,525.00000	1,531,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,525.00000	2,531,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,425.00000	9,419,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,425.00000	7,419,000	39.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,425.00000	5,419,000	36.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,425.00000	3,419,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,426.00000	1,420,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		37.00000	36,000	16.27	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		462.00000	455,000	16.27	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		589.00000	595,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	14,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,575.00000	1,581,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,575.00000	2,581,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.54	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		1,626.00000	1,620,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,525.00000	9,519,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,525.00000	7,519,000	40.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,525.00000	5,519,000	36.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,525.00000	3,519,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,526.00000	1,520,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		26.00000	25,000	16.71	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		551.00000	544,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		498.00000	503,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	22,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,475.00000	1,481,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,475.00000	2,481,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.59	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		1,327.00000	1,321,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,875.00000	8,869,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,875.00000	6,869,000	38.94	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	35.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,875.00000	4,869,000	35.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,875.00000	2,869,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		8.00000	7,000	18.25	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		883.00000	876,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		223.00000	225,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		98.00000	94,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,126.00000	1,132,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,125.00000	2,131,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,125.00000	3,131,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,925.00000	8,919,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,925.00000	6,919,000	39.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,925.00000	4,919,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,925.00000	2,919,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		7.00000	6,000	18.47	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		932.00000	925,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		192.00000	193,000	14.86	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		117.00000	112,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,076.00000	1,082,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,075.00000	2,081,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,075.00000	3,081,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,325.00000	9,319,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,325.00000	7,319,000	39.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,325.00000	5,319,000	36.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,325.00000	3,319,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		52.00000	51,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		377.00000	370,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		684.00000	689,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		9.00000	8,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,675.00000	1,681,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,675.00000	2,681,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,375.00000	9,369,000	41.00	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	14.35	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,375.00000	7,369,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,375.00000	5,369,000	36.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,375.00000	3,369,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		2.00000	1,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,377.00000	1,370,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		44.00000	43,000	16.05	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		419.00000	412,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		636.00000	642,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	11,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,625.00000	1,631,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,625.00000	2,631,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,075.00000	8,069,000	41.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,075.00000	6,069,000	37.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,075.00000	4,069,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,075.00000	2,069,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,925.00000	3,931,000	19.64	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	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,125.00000	2,119,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	23.82	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,525.00000	2,519,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,225.00000	2,219,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,575.00000	2,569,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		9.00000	9,000	18.03	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		834.00000	828,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,925.00000	1,919,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	22.86	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		643.00000	637,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		18.00000	18,000	17.15	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,825.00000	1,819,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	22.42	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		13.00000	13,000	17.59	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		738.00000	732,000	17.59	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,025.00000	2,019,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	23.30	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		597.00000	590,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		22.00000	21,000	16.93	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07720	7.07110		14.75	530,790.00	75	56,920.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		65.00000	65,000	18.74	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		994.00000	988,000	18.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		61.00000	60,000	18.95	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,040.00000	1,033,000	18.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		70.00000	69,000	18.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		949.00000	942,000	18.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,464.00000	1,458,000	20.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		35.00000	35,000	20.84	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,431.00000	3,425,000	24.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.23	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		411.00000	405,000	15.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		182.00000	182,000	15.80	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,369.00000	1,362,000	20.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		40.00000	39,000	20.42	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		563.00000	556,000	16.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		134.00000	133,000	16.64	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		603.00000	597,000	16.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		124.00000	124,000	16.85	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		644.00000	638,000	17.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		115.00000	115,000	17.06	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		376.00000	370,000	15.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		197.00000	197,000	15.59	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		278.00000	273,000	14.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		249.00000	250,000	14.96	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		485.00000	479,000	16.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		156.00000	156,000	16.22	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			7.17180	7.16650		14.94	717,180.00	100	15,118.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		248.00000	248,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		532.00000	526,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		235.00000	234,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		569.00000	562,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		262.00000	262,000	15.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		496.00000	490,000	15.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		614.00000	616,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		148.00000	144,000	14.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.27490	7.26970		15.20	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		214.00000	214,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		994.00000	989,000	17.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		206.00000	206,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,036.00000	1,031,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		223.00000	223,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		953.00000	948,000	17.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.25680	9.24890		19.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,647.00000	1,650,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,598.00000	1,593,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,630.00000	1,633,000	19.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,631.00000	1,626,000	19.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,664.00000	1,667,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,565.00000	1,560,000	19.55	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.06650	10.96090		13.84	2,976,888.50	269	24,247.00

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		28.00000	36,000	16.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		967.00000	870,000	16.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		920.00000	824,000	16.13	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		31.00000	40,000	16.13	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.20750	11.10020		14.20	6,007,220.00	536	22,932.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		181.00000	206,000	15.54	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		881.00000	799,000	15.54	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		171.00000	195,000	15.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		921.00000	838,000	15.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		191.00000	217,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		841.00000	760,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		616.00000	545,000	14.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		266.00000	302,000	14.76	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,532.00000	1,436,000	17.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		82.00000	93,000	17.22	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,046.00000	959,000	15.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		146.00000	166,000	15.99	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.34320	11.23560		14.29	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		310.00000	342,000	15.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		924.00000	849,000	15.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		298.00000	329,000	15.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		962.00000	886,000	15.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		323.00000	356,000	15.14	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		887.00000	813,000	15.14	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	13/12/2010	Foreign Exchange Future			0.08590	0.08660		17.56	0.00	0	211.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		274.00000	238,000	19.52	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		214.00000	248,000	19.52	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		41.00000	34,000	23.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		981.00000	1,044,000	23.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,066.00000	998,000	18.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		6.00000	8,000	18.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08720	0.08790		20.56	103,332.00	1,185	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		468.00000	433,000	19.71	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		378.00000	413,000	19.71	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		180.00000	164,000	22.62	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,090.00000	1,144,000	22.62	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,136.00000	1,074,000	17.44	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		46.00000	54,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.67830	9.74540		12.36	290,349.00	30	11,297.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,455.00000	10,522,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,455.00000	8,522,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,455.00000	6,522,000	31.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,455.00000	4,522,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,455.00000	2,522,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		3.00000	3,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,458.00000	1,525,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		51.00000	41,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		506.00000	563,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		575.00000	515,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		30.00000	37,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,546.00000	1,479,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,306.00000	2,372,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,505.00000	10,572,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,505.00000	8,572,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,505.00000	6,572,000	31.54	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		4,505.00000	4,572,000	28.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,505.00000	2,572,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		3.00000	2,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,508.00000	1,574,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		45.00000	36,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		550.00000	608,000	14.39	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		531.00000	472,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		36.00000	44,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,496.00000	1,429,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,205.00000	11,272,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,205.00000	9,272,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,205.00000	7,272,000	32.45	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		5,205.00000	5,272,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,205.00000	3,272,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,206.00000	2,273,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		6.00000	5,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,211.00000	1,277,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		103.00000	84,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		308.00000	356,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		806.00000	742,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		11.00000	14,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,105.00000	11,172,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.35	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	18.85	Put		9,105.00000	9,172,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,105.00000	7,172,000	32.32	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		5,105.00000	5,172,000	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,105.00000	3,172,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,106.00000	2,173,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		8.00000	6,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,113.00000	1,178,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		135.00000	111,000	13.04	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		240.00000	283,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		902.00000	837,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	9,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,255.00000	10,322,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,255.00000	8,322,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,255.00000	6,322,000	31.22	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		4,255.00000	4,322,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,256.00000	2,322,000	20.60	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		5.00000	4,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,260.00000	1,326,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		90.00000	73,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		345.00000	395,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		758.00000	695,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		13.00000	17,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,746.00000	1,679,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,355.00000	10,422,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,355.00000	8,422,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,355.00000	6,422,000	31.35	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		4,355.00000	4,422,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,355.00000	2,422,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		4.00000	3,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,359.00000	1,425,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		68.00000	55,000	13.88	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		423.00000	477,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		665.00000	603,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		20.00000	25,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,646.00000	1,579,000	17.79	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	8.10	Put		1.00000	1,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,655.00000	10,722,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,655.00000	8,722,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,655.00000	6,722,000	31.74	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		4,655.00000	4,722,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,655.00000	2,722,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,657.00000	1,724,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		29.00000	23,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		684.00000	745,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		406.00000	352,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		61.00000	74,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,347.00000	1,280,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,805.00000	10,872,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,805.00000	8,872,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,805.00000	6,872,000	31.93	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	14.55	Call		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,805.00000	4,872,000	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,805.00000	2,872,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,806.00000	1,873,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		19.00000	15,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		824.00000	887,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		295.00000	247,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		100.00000	119,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,197.00000	1,131,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,105.00000	10,172,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,105.00000	8,172,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,105.00000	6,172,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,105.00000	4,172,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,896.00000	1,829,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,155.00000	10,222,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.35	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	17.90	Put		8,155.00000	8,222,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,155.00000	6,222,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,155.00000	4,222,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,156.00000	2,223,000	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		7.00000	6,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,162.00000	1,228,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		118.00000	97,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		273.00000	319,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		854.00000	789,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	11,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,846.00000	1,779,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,205.00000	10,272,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,205.00000	8,272,000	33.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,205.00000	6,272,000	31.15	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		4,205.00000	4,272,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,796.00000	1,729,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		594.00000	653,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		39.00000	31,000	14.56	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		262.00000	216,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		117.00000	138,000	12.49	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		488.00000	431,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		43.00000	53,000	13.31	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.79720	9.86600		13.10	0.00	0	11,799.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		347.00000	315,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		281.00000	318,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		322.00000	295,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		306.00000	348,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		373.00000	339,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		257.00000	292,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		158.00000	183,000	13.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		524.00000	480,000	13.03	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		693.00000	747,000	14.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		159.00000	144,000	14.91	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		774.00000	830,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		140.00000	127,000	15.21	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		467.00000	516,000	14.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		233.00000	213,000	14.00	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.91290	9.98360		13.34	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		510.00000	474,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		326.00000	361,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		484.00000	449,000	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	13/06/2011	Foreign Exchange Future	9.85	Put		350.00000	386,000	13.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		537.00000	500,000	13.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		303.00000	337,000	13.28	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			372.38600	372.71400			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.29200	343.65700			0.00	0	1,303.00
ALBI	On	03/02/2011	Index Future			348.51400	348.88500			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.84690	6.89550		10.53	342,345.00	50	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		104.00000	82,000	10.76	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		109.00000	135,000	10.76	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		139.00000	169,000	10.98	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		84.00000	66,000	10.98	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.86110	6.90970		11.12	102,916.50	15	609.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		313.00000	280,000	11.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		103.00000	119,000	11.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		281.00000	249,000	11.22	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		121.00000	138,000	11.22	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		348.00000	312,000	11.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		88.00000	101,000	11.32	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.87020	6.91940		11.31	0.00	0	20.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		404.00000	370,000	11.42	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		135.00000	150,000	11.42	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		372.00000	339,000	11.40	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		153.00000	169,000	11.40	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		438.00000	403,000	11.45	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		119.00000	133,000	11.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.87690	6.92710		11.58	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		458.00000	425,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		181.00000	198,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		427.00000	395,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		200.00000	218,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		490.00000	456,000	11.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		163.00000	179,000	11.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.35990	7.39990		12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		897.00000	874,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		797.00000	814,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		875.00000	853,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		825.00000	843,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		919.00000	896,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		769.00000	786,000	12.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.82630	6.84240		10.17	0.00	0	706.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	2,000	15.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		860.00000	876,000	15.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		910.00000	926,000	15.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		3.00000	3,000	15.05	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		811.00000	827,000	15.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.90300	6.91920		10.82	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		135.00000	129,000	11.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		266.00000	276,000	11.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		119.00000	115,000	11.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		300.00000	312,000	11.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		152.00000	146,000	11.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		233.00000	243,000	11.15	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.09310	7.18240		14.26	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		230.00000	170,000	14.46	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		98.00000	127,000	14.46	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		198.00000	143,000	14.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		116.00000	150,000	14.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		264.00000	201,000	14.66	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		82.00000	108,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.19480	7.28600		14.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		288.00000	243,000	15.17	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		252.00000	298,000	15.17	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		264.00000	224,000	15.36	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		278.00000	329,000	15.36	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		313.00000	263,000	14.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		227.00000	268,000	14.98	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			151.27600	151.37000			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.51600	153.61100			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.88800	344.25200			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	152,520.00000	148,880,000		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	152,420.00000	148,780,000		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	152,620.00000	148,980,000		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			391.75900	391.43700		0.00	0	511.00
ILBI	On	03/02/2011	Index Future			397.82000	397.49500		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			5.88000	5.91000		0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.84000	5.87000		0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.77000	5.80000		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			5.72000	5.75000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.71000	5.74000			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.69000	5.73000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.72000	5.76000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.86000	5.92000			0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.05000	6.11000			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.27000	6.34000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.52000	6.59000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.69000	6.72000			0.00	0	40,000.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			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
OTH1	On 04/11/2010	Index Future			339.70500	340.07900			0.00	0	3.00
OTH1	On 03/02/2011	Index Future			344.87200	345.25200			0.00	0	0.00
R157	On 04/11/2010	Bond Future			7.20900	7.19000		4.25	0.00	0	4,806.00
R157	On 04/11/2010	Bond Future	8.50	Call		5,920.00000	5,831,000	4.88	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	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,138.00000	6,050,000	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		5,700.00000	5,612,000	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		23.00000	22,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,457.00000	1,368,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.28800	7.26800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,060.00000	2,984,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		311.00000	323,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,240.00000	3,162,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		276.00000	287,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,883.00000	2,808,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		348.00000	361,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.37100	7.34900		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,540.00000	2,476,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		882.00000	910,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,681.00000	2,615,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		818.00000	844,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,402.00000	2,339,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		949.00000	978,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,268.00000	2,207,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,021.00000	1,051,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.06200	8.03700		10.75	0.00	0	17,532.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		11,674.00000	11,416,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,119.00000	11,861,000	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		11,226.00000	10,968,000	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		1.00000	1,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,072.00000	6,813,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.11800	8.09300		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,244.00000	9,013,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		491.00000	514,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,650.00000	9,416,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		441.00000	462,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,842.00000	8,613,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		547.00000	572,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,929.00000	5,094,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,359.00000	1,269,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17800	8.15200		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,796.00000	7,600,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,012.00000	2,076,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,140.00000	7,940,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,891.00000	1,951,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,457.00000	7,265,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,141.00000	2,209,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,893.00000	5,025,000	11.25	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	8.00	Call		3,355.00000	3,227,000	11.25	0.00	0	3,000.00
R189	On	04/11/2010	Bond Future			209.67224	209.65584			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,906.00000	207,922,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		207,856.00000	207,872,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		207,956.00000	207,972,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.40217	226.15729			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,107.00000	223,352,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		223,057.00000	223,302,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		223,157.00000	223,402,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.01200	6.98800		4.00	0.00	0	1,488.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,358.00000	5,270,000	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		5,529.00000	5,441,000	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		5,186.00000	5,098,000	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		1,854.00000	1,766,000	4.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	7.50	Put		1.00000	1,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		32.00000	34,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		985.00000	899,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,624.00000	3,536,000	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		909.00000	984,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		34.00000	21,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.07800	7.05200		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,308.00000	3,224,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		99.00000	105,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,461.00000	3,377,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		87.00000	92,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,156.00000	3,073,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		114.00000	120,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.15500	7.12700		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,471.00000	2,401,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		477.00000	498,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,594.00000	2,523,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		443.00000	462,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,351.00000	2,282,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		516.00000	537,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57500	0.57600			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,428.00000	55,457,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

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	3.10	Call		56,282.00000	56,311,000		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	54,595,000		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			0.44500	0.44600			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,279,000		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		40,278.00000	40,307,000		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		38,212.00000	38,240,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.75000	7.73000		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,719.00000	7,613,000	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		7,960.00000	7,854,000	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		7,477.00000	7,370,000	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			7.83200	7.81200		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,859.00000	3,769,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		390.00000	403,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,066.00000	3,975,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		351.00000	363,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,655.00000	3,567,000	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	03/02/2011	Bond Future	8.45	Put		433.00000	448,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.91600	7.89500		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,949.00000	2,877,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,202.00000	1,235,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,115.00000	3,041,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,125.00000	1,156,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,788.00000	2,717,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,285.00000	1,318,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.85400	7.82900		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,041.00000	7,892,000	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		8,309.00000	8,160,000	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		7,772.00000	7,623,000	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		6,687.00000	6,538,000	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			7.92700	7.90200		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,921.00000	3,801,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		528.00000	553,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,146.00000	4,024,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		476.00000	499,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,700.00000	3,582,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		585.00000	612,000	8.14	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			8.00600	7.98000		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,048.00000	3,941,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,173.00000	1,212,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,245.00000	4,136,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,099.00000	1,136,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,854.00000	3,749,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,251.00000	1,292,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.81700	6.80700		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,694.00000	4,666,000	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		4,829.00000	4,800,000	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		4,560.00000	4,531,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,256.00000	1,227,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		1.00000	1,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,336.00000	3,308,000	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		293.00000	301,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		130.00000	110,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.87800	6.86800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,974.00000	2,948,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		34.00000	35,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,096.00000	3,070,000	3.32	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	03/02/2011	Bond Future	8.05	Put		29.00000	29,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,852.00000	2,826,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		40.00000	40,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.95900	6.94800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,731.00000	1,709,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		400.00000	405,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,821.00000	1,799,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		370.00000	375,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,644.00000	1,623,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		433.00000	438,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.94300	7.93400		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,798.00000	7,741,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,077.00000	8,021,000	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		7,517.00000	7,460,000	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		8,634.00000	8,577,000	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			8.01100	8.00200		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,801.00000	4,749,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		369.00000	372,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,048.00000	4,996,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		329.00000	332,000	9.06	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	03/02/2011	Bond Future	8.70	Call		4,556.00000	4,505,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		412.00000	416,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.08700	8.07700		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,925.00000	3,880,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,447.00000	1,462,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,125.00000	4,078,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,360.00000	1,372,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,730.00000	3,685,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,541.00000	1,555,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.01800	8.00800		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,705.00000	7,639,000	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	7,931,000	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		7,411.00000	7,346,000	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			8.08400	8.07400		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,733.00000	4,674,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		515.00000	521,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,984.00000	4,925,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		465.00000	470,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,485.00000	4,427,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		571.00000	577,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.15300	8.14300		9.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	05/05/2011	Bond Future	8.50	Call		3,814.00000	3,767,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,601.00000	1,617,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,019.00000	3,971,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,502.00000	1,517,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,613.00000	3,567,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,723,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.07000	8.06100		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,843.00000	7,761,000	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		8,225.00000	8,144,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,457.00000	7,375,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		3,853.00000	3,767,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		25.00000	21,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		228.00000	216,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		1,913.00000	1,819,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,723.00000	9,642,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,958.00000	3,022,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		59.00000	42,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.11300	8.10300		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,962.00000	7,876,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		510.00000	514,000	16.86	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	03/02/2011	Bond Future	9.05	Call		8,296.00000	8,209,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		462.00000	465,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,629.00000	7,544,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		563.00000	567,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.15700	8.14700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,355.00000	5,288,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,312.00000	2,334,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,631.00000	5,563,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,172.00000	2,192,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,084.00000	5,018,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,460.00000	2,483,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.19900	8.18900		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,119.00000	6,056,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,453.00000	3,478,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,398.00000	6,334,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,316.00000	3,340,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,844.00000	5,783,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,597.00000	3,624,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,262.00000	15,179,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		904.00000	909,000	20.00	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.79551	121.78173			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,682.00000	118,696,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		118,632.00000	118,646,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		118,732.00000	118,746,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.13264	102.12200			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		99,372.00000	99,383,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		99,322.00000	99,333,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		99,422.00000	99,433,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.65300	2.57400			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		4,075.00000	3,304,000		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		4,540.00000	3,770,000		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		3,606.00000	2,836,000		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			2.56500	2.48400			0.00	0	240.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,866.00000	4,084,000		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		5,323.00000	4,541,000		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		4,406.00000	3,624,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			339.91100	340.20300			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.94500	345.24000			0.00	0	0.00
Total for Derivatives :										24,768,135.40	4,222	1,127,472.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										24,768,135.40	4,222	1,127,472.00