



Daily MTM Report

Daily summary for: 04/11/2010

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			6.83410	6.94650		14.36	141,664,058.90	20,729	270,046.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,004.00000	9,116,000	42.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,004.00000	7,116,000	40.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,004.00000	5,116,000	35.91	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,004.00000	3,116,000	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		3.00000	2,000	20.00	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,007.00000	1,118,000	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		134.00000	84,000	14.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		138.00000	200,000	14.87	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		997.00000	885,000	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,997.00000	1,884,000	23.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,997.00000	2,884,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,604.00000	1,716,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,054.00000	9,166,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,054.00000	7,166,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,054.00000	5,166,000	36.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.67	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,054.00000	3,166,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		113.00000	69,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		167.00000	235,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		948.00000	836,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,947.00000	1,834,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,947.00000	2,834,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,104.00000	9,216,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,104.00000	7,216,000	40.39	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	12.05	Call		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,104.00000	5,216,000	36.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,104.00000	3,216,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		2.00000	1,000	20.51	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,106.00000	1,217,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		95.00000	57,000	15.38	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		199.00000	273,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		898.00000	787,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,897.00000	1,784,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,897.00000	2,784,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,154.00000	9,266,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,154.00000	7,266,000	40.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,154.00000	5,266,000	36.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,154.00000	3,266,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,156.00000	1,267,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		80.00000	47,000	15.64	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	7.10	Put		234.00000	313,000	15.64	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		849.00000	738,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,847.00000	1,734,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,847.00000	2,734,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3.00000	1,000	20.26	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,057.00000	1,167,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,204.00000	9,316,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,204.00000	7,316,000	40.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,204.00000	5,316,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,204.00000	3,316,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		2.00000	1,000	21.03	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,206.00000	1,317,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		67.00000	39,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		271.00000	355,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		800.00000	689,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	5,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,797.00000	1,684,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.42	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		2,797.00000	2,684,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,254.00000	9,366,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,254.00000	7,366,000	40.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,254.00000	5,366,000	36.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,254.00000	3,366,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,255.00000	1,367,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		56.00000	32,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		310.00000	398,000	16.15	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		751.00000	640,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	6,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,747.00000	1,634,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,747.00000	2,634,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,304.00000	9,416,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,304.00000	7,416,000	40.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.60	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	12.25	Put		5,304.00000	5,416,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,304.00000	3,416,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	21.54	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,305.00000	1,417,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		46.00000	26,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		350.00000	442,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		702.00000	592,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	8,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,697.00000	1,584,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,697.00000	2,584,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,504.00000	9,616,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,504.00000	7,616,000	41.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,504.00000	5,616,000	37.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,504.00000	3,616,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,505.00000	1,616,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		22.00000	12,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		526.00000	628,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		512.00000	408,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	24,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,497.00000	1,384,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,497.00000	2,384,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,454.00000	9,566,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,454.00000	7,566,000	41.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,454.00000	5,566,000	36.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,454.00000	3,566,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,455.00000	1,566,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		26.00000	14,000	17.18	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		480.00000	580,000	17.18	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		559.00000	453,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		13.00000	19,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,547.00000	1,434,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,547.00000	2,434,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	23.34	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		1,654.00000	1,766,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,554.00000	9,666,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,554.00000	7,666,000	41.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,554.00000	5,666,000	37.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,554.00000	3,666,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,555.00000	1,666,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		18.00000	9,000	17.69	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		572.00000	675,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		467.00000	365,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		21.00000	31,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,447.00000	1,334,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,447.00000	2,334,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		1.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,355.00000	1,467,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,904.00000	9,016,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,904.00000	7,016,000	39.98	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	11.85	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,904.00000	5,016,000	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,904.00000	3,016,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		5.00000	2,000	19.49	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		909.00000	1,018,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		192.00000	120,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		96.00000	136,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,097.00000	985,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,097.00000	1,984,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,097.00000	2,984,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,954.00000	9,066,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,954.00000	7,066,000	40.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,954.00000	5,066,000	35.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,954.00000	3,066,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4.00000	2,000	19.74	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		958.00000	1,068,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		162.00000	101,000	14.61	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		116.00000	167,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,047.00000	935,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,047.00000	1,934,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,047.00000	2,934,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,354.00000	9,466,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,354.00000	7,466,000	40.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,354.00000	5,466,000	36.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,354.00000	3,466,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		38.00000	21,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		392.00000	487,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		654.00000	545,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	11,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,647.00000	1,534,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,647.00000	2,534,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,404.00000	9,516,000	42.00	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	40.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,404.00000	7,516,000	40.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,404.00000	5,516,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,404.00000	3,516,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		1.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,405.00000	1,516,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		32.00000	17,000	16.92	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		436.00000	533,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		606.00000	498,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		10.00000	14,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,597.00000	1,484,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,597.00000	2,484,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,104.00000	8,216,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,104.00000	6,216,000	38.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,104.00000	4,216,000	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,104.00000	2,216,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,897.00000	3,784,000	19.30	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	3.05	Put		1.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,154.00000	2,266,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.72	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,554.00000	2,666,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,254.00000	2,366,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,604.00000	2,716,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		6.00000	3,000	19.23	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		860.00000	969,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,954.00000	2,066,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	24.84	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		666.00000	772,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		12.00000	6,000	18.20	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,854.00000	1,966,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	24.36	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		8.00000	4,000	18.72	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		762.00000	870,000	18.72	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,054.00000	2,166,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	25.28	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		619.00000	724,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		15.00000	8,000	17.95	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			6.92550	7.03890		14.64	3,871,354.50	559	66,628.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		58.00000	42,000	19.22	0.00	0	33,350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1,019.00000	1,117,000	19.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		54.00000	40,000	19.43	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,065.00000	1,165,000	19.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		62.00000	46,000	19.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		973.00000	1,071,000	19.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,492.00000	1,597,000	21.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		31.00000	22,000	21.31	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,462.00000	3,576,000	24.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.66	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		427.00000	503,000	16.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		166.00000	128,000	16.30	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,396.00000	1,500,000	20.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		35.00000	25,000	20.89	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		582.00000	667,000	17.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		121.00000	92,000	17.14	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		623.00000	710,000	17.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		112.00000	85,000	17.35	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		665.00000	753,000	17.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		104.00000	78,000	17.56	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		391.00000	465,000	16.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		180.00000	140,000	16.10	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		291.00000	355,000	15.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		230.00000	180,000	15.47	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		503.00000	583,000	16.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		142.00000	108,000	16.72	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			7.01540	7.13020		14.91	259,569.80	37	15,189.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		231.00000	193,000	16.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		551.00000	628,000	16.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		218.00000	182,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		588.00000	667,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		244.00000	204,000	16.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		514.00000	589,000	16.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		584.00000	498,000	14.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		154.00000	183,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11290	7.22990		15.08	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		199.00000	172,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,019.00000	1,109,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		192.00000	165,000	18.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,062.00000	1,152,000	18.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		208.00000	179,000	17.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		978.00000	1,066,000	17.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.12330	9.23160		19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,654.00000	1,594,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,622.00000	1,671,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,636.00000	1,578,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,654.00000	1,705,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,671.00000	1,609,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,589.00000	1,636,000	19.86	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.12450	11.17380		13.08	778,715.00	70	23,566.00

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		34.00000	26,000	15.75	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		760.00000	802,000	15.75	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		715.00000	756,000	15.58	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		39.00000	30,000	15.58	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.26300	11.31320		13.94	0.00	0	22,649.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		225.00000	203,000	15.21	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		712.00000	740,000	15.21	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		213.00000	191,000	15.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		750.00000	778,000	15.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		238.00000	215,000	15.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		675.00000	702,000	15.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		469.00000	490,000	14.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		332.00000	303,000	14.40	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,336.00000	1,374,000	16.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		99.00000	87,000	16.93	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		867.00000	898,000	15.67	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		180.00000	161,000	15.67	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.39710	11.44890		14.21	22,794.20	2	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		369.00000	347,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		770.00000	800,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		354.00000	333,000	15.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		805.00000	836,000	15.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		384.00000	362,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		735.00000	765,000	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			0.08470	0.08540		17.80	3,388.00	40	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		196.00000	165,000	20.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		256.00000	295,000	20.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		23.00000	18,000	24.49	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,083.00000	1,148,000	24.49	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		946.00000	878,000	19.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		6.00000	8,000	19.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08660		20.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		391.00000	364,000	20.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		431.00000	464,000	20.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		142.00000	131,000	22.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,182.00000	1,231,000	22.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,016.00000	964,000	17.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		56.00000	64,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.73600	9.73810		11.71	0.00	0	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,462.00000	10,464,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,462.00000	8,464,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,462.00000	6,464,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,462.00000	4,464,000	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.24	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	12.20	Put		2,462.00000	2,464,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		2.00000	1,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,464.00000	1,465,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		36.00000	33,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		498.00000	497,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		559.00000	555,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		21.00000	19,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,538.00000	1,536,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,312.00000	2,314,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,512.00000	10,514,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,512.00000	8,514,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,512.00000	6,514,000	31.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,512.00000	4,514,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,512.00000	2,514,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,513.00000	1,515,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		31.00000	28,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		543.00000	542,000	13.69	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		514.00000	510,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		26.00000	24,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,488.00000	1,486,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,212.00000	11,214,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,212.00000	9,214,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,212.00000	7,214,000	32.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,212.00000	5,214,000	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,212.00000	3,214,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,212.00000	2,214,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		3.00000	3,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,215.00000	1,217,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		81.00000	76,000	12.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		293.00000	290,000	12.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		795.00000	792,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	6,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,112.00000	11,114,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.72	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		9,112.00000	9,114,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,112.00000	7,114,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,112.00000	5,114,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,112.00000	3,114,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,112.00000	2,114,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		5.00000	4,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,117.00000	1,118,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		110.00000	104,000	12.10	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		222.00000	218,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		892.00000	889,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	3,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,262.00000	10,264,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,262.00000	8,264,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,262.00000	6,264,000	30.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,262.00000	4,264,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,262.00000	2,264,000	20.52	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		3.00000	2,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,265.00000	1,266,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		69.00000	64,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		331.00000	328,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		747.00000	743,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		9.00000	7,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,738.00000	1,736,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,362.00000	10,364,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,362.00000	8,364,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,362.00000	6,364,000	30.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,362.00000	4,364,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,362.00000	2,364,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		2.00000	2,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,364.00000	1,366,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		50.00000	46,000	13.09	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		412.00000	410,000	13.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		652.00000	648,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		14.00000	12,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,638.00000	1,636,000	17.18	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		0.00000	0,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,662.00000	10,664,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,662.00000	8,664,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,662.00000	6,664,000	31.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,662.00000	4,664,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,662.00000	2,664,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,663.00000	1,665,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		19.00000	17,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		681.00000	681,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		386.00000	380,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		48.00000	44,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,339.00000	1,336,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,812.00000	10,814,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,812.00000	8,814,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,812.00000	6,814,000	31.60	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	14.55	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,812.00000	4,814,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,812.00000	2,814,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,813.00000	1,815,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		12.00000	10,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		824.00000	824,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		272.00000	265,000	12.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		84.00000	79,000	12.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,189.00000	1,187,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,112.00000	10,114,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,112.00000	8,114,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,112.00000	6,114,000	30.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,112.00000	4,114,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,888.00000	1,886,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,162.00000	10,164,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.72	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		8,162.00000	8,164,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,162.00000	6,164,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,162.00000	4,164,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,162.00000	2,164,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		4.00000	3,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,166.00000	1,167,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		95.00000	89,000	12.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		257.00000	253,000	12.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		843.00000	840,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		5.00000	4,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,838.00000	1,836,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,212.00000	10,214,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,212.00000	8,214,000	33.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,212.00000	6,214,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,212.00000	4,214,000	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,788.00000	1,786,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.76	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		588.00000	587,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		26.00000	23,000	13.89	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		237.00000	231,000	12.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		99.00000	95,000	12.16	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		470.00000	465,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		32.00000	29,000	13.05	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.85140	9.85370		12.66	29,554.20	3	11,402.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		328.00000	322,000	12.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		274.00000	271,000	12.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		304.00000	298,000	12.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		300.00000	297,000	12.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		354.00000	349,000	12.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		250.00000	248,000	12.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		150.00000	148,000	12.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		504.00000	499,000	12.61	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		690.00000	687,000	14.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		144.00000	138,000	14.35	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		772.00000	770,000	14.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		126.00000	121,000	14.65	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		462.00000	459,000	13.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		216.00000	210,000	13.43	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.96240	9.96520		12.95	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		487.00000	482,000	12.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		322.00000	320,000	12.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		461.00000	456,000	12.92	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		346.00000	344,000	12.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		514.00000	509,000	12.88	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		299.00000	297,000	12.88	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			376.83200	376.49900			0.00	0	0.00
AL7T	On	03/02/2011	Index Future			378.24900	382.15800			0.00	0	30.00
ALBI	On	04/11/2010	Index Future			346.88700	346.64500			0.00	0	0.00
ALBI	On	03/02/2011	Index Future			347.87200	351.85500			24,351,040.00	7	1,132.00
ALBI	On	05/05/2011	Index Future			347.87200	357.10000			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.90210	6.88700		10.54	2,339,811.90	339	14,804.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		90.00000	96,000	10.54	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		103.00000	94,000	10.54	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		134.00000	124,000	10.89	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		71.00000	76,000	10.89	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.91330	6.89760		10.86	345,665.00	50	831.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		310.00000	320,000	12.02	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		112.00000	107,000	12.02	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		274.00000	283,000	11.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		126.00000	120,000	11.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		347.00000	358,000	12.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		99.00000	95,000	12.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.91880	6.90400		10.96	0.00	0	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		402.00000	411,000	12.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		148.00000	142,000	12.11	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	6.70	Call		367.00000	375,000	11.88	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		163.00000	156,000	11.88	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		439.00000	449,000	12.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		135.00000	130,000	12.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.92150	6.90900		11.11	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		451.00000	458,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		192.00000	187,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		417.00000	424,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		208.00000	203,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		486.00000	494,000	12.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		177.00000	173,000	12.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.37560	7.39070		12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		886.00000	872,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		795.00000	796,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		866.00000	852,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		825.00000	826,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		907.00000	893,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		766.00000	767,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.81100	6.88020		9.42	115,787.00	17	679.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	1,000	15.59	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		822.00000	890,000	15.59	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	1,000	15.93	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		872.00000	940,000	15.93	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		2.00000	1,000	15.25	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	13/12/2010	Foreign Exchange Future	7.65	Put		772.00000	840,000	15.25	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.88540	6.95580		11.02	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		153.00000	120,000	11.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		247.00000	285,000	11.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		136.00000	106,000	11.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		280.00000	321,000	11.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		172.00000	136,000	11.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		216.00000	251,000	11.35	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.10970	7.09460		14.18	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		157.00000	166,000	14.51	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		112.00000	106,000	14.51	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		129.00000	136,000	14.18	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		134.00000	126,000	14.18	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		188.00000	198,000	14.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		93.00000	88,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.21030	7.19430		14.75	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		232.00000	237,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		288.00000	277,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		214.00000	218,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		320.00000	308,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		252.00000	258,000	14.75	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		258.00000	248,000	14.75	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			152.75000	152.35400			0.00	0	0.00
CRD1 On	03/02/2011	Index Future			155.01600	154.61400			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			157.28200	156.87300			0.00	0	0.00
GOVI	On	04/11/2010	GOVI			347.48100	347.23700			218,913,030.00	63	0.00
GOVI	On	04/11/2010	GOVI	329.00	Call		182,370.00000	184,810,000		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		182,270.00000	184,710,000		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		182,470.00000	184,910,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI			348.48700	352.45600			219,546,810.00	63	202.00
GOVI	On	03/02/2011	GOVI	343.00	Call		94,560.00000	54,870,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		94,460.00000	54,770,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		94,660.00000	54,970,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			348.48700	357.71000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		87,100.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	5,130,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		87,000.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	5,230,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		87,200.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	5,030,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2011			144.56300	146.76000			0.00	0	0.00
IGOV	On	05/05/2011			144.56300	148.94700			0.00	0	0.00
IGOV	On	04/08/2011			144.56300	151.22000			0.00	0	0.00
ILBI	On	04/11/2010			397.48100	391.57000			67,571,770.00	17	0.00
ILBI	On	03/02/2011			403.34000	397.42700			68,567,800.00	17	511.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	17/11/2010			5.81600	5.82700			0.00	0	2,500.00
JIBAR F	On	15/12/2010			5.69000	5.70300			0.00	0	2,500.00
JIBAR F	On	19/01/2011			5.62000	5.63600			0.00	0	0.00
JIBAR F	On	16/02/2011			5.55900	5.56700			0.00	0	0.00
JIBAR F	On	16/03/2011			5.53000	5.53900			0.00	0	5,500.00
JIBAR F	On	20/04/2011			5.51000	5.51700			0.00	0	0.00
JIBAR F	On	15/06/2011			5.52000	5.54300			0.00	0	4,500.00
JIBAR F	On	21/09/2011			5.61000	5.65700			0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.76000	5.82000			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.97000	6.02700			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.21000	6.26400			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.39000	6.44500			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			343.31000	343.08200			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			344.18200	348.23800			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			344.18200	353.42900			0.00	0	0.00
R157	On 04/11/2010	Bond Future			6.95000	6.97100		3.75	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.50	Call		6,945.00000	7,044,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Call		7,164.00000	7,263,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.45	Call		6,726.00000	6,825,000	4.05	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	8.45	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		2,460.00000	2,559,000	3.86	0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.38900	7.03800		4.00	0.00	0	6,186.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,864.00000	2,511,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		94.00000	294,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		4,063.00000	2,685,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		79.00000	254,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,667.00000	2,340,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		112.00000	338,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.94100	7.11200		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,069.00000	972,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		417.00000	1,752,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,232.00000	1,060,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		376.00000	1,635,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,908.00000	889,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		461.00000	1,874,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,751.00000	811,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		510.00000	2,002,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.57400	7.18200		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,363.00000	332,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,109.00000	4,447,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,488.00000	365,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,039.00000	4,284,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,242.00000	301,000	3.78	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	04/08/2011	Bond Future	7.45	Put		1,184.00000	4,612,000	3.78	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.93000	7.93600		9.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,727.00000	12,790,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,172.00000	13,235,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		12,279.00000	12,342,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,123.00000	8,186,000	10.18	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.14200	7.99000		11.00	0.00	0	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,051.00000	8,629,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		241.00000	373,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,473.00000	9,037,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		208.00000	326,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,630.00000	8,226,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		278.00000	428,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,123.00000	5,166,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,609.00000	1,098,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.39100	8.05000		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,071.00000	5,614,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,258.00000	2,192,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,433.00000	5,921,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,155.00000	2,033,000	10.79	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	8.70	Call		7,714.00000	5,315,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,369.00000	2,360,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		3,945.00000	5,903,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3,436.00000	2,004,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.65400	8.10700		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		5,361.00000	2,836,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,946.00000	6,707,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		5,635.00000	3,020,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,731.00000	6,401,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		5,094.00000	2,659,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,171.00000	7,022,000	10.98	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.70504	209.63081			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,881.00000	207,955,000		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		207,831.00000	207,905,000		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		207,931.00000	208,005,000		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			226.37198	226.38511			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,335.00000	223,322,000		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		223,285.00000	223,272,000		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		223,385.00000	223,372,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.75000	6.77100		3.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		6,155.00000	6,233,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		6,327.00000	6,404,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,983.00000	6,061,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		2,650.00000	2,728,000	3.34	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,750.00000	1,828,000	3.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Call		4,421.00000	4,499,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Put		119.00000	0,000	3.20	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		41.00000	0,000	3.20	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.20700	6.82400		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		4,013.00000	2,748,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		14.00000	72,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,176.00000	2,901,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		12.00000	60,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,850.00000	2,596,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		18.00000	87,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.80200	6.89000		3.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.75	Call		2,950.00000	930,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		186.00000	1,094,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		3,088.00000	1,008,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		166.00000	1,014,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,814.00000	855,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		208.00000	1,178,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.49400	6.95300		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,696.00000	144,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		794.00000	3,818,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,806.00000	168,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		754.00000	3,691,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,602.00000	129,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		852.00000	3,954,000	3.24	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57600	0.57500			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,457.00000	55,428,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		56,311.00000	56,282,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		54,595.00000	54,566,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.62100	0.44800			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,192.00000	34,309,000		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		40,220.00000	35,337,000		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	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		38,154.00000	33,270,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.54000	7.55600		5.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,652.00000	8,738,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,893.00000	8,980,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		8,410.00000	8,496,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.84700	7.63200		6.25	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,556.00000	3,579,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		155.00000	290,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,781.00000	3,788,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		134.00000	253,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,334.00000	3,374,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		180.00000	333,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.25100	7.71300		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,416.00000	1,751,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		759.00000	1,756,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,596.00000	1,877,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		696.00000	1,639,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,240.00000	1,630,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		827.00000	1,879,000	6.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future			8.69400	7.79100		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,718.00000	885,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,711.00000	4,142,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,859.00000	954,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,613.00000	3,972,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,580.00000	820,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,813.00000	4,317,000	5.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.66500	7.67100		6.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,989.00000	9,025,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		9,257.00000	9,293,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,720.00000	8,756,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		7,635.00000	7,671,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.92600	7.73900		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,582.00000	3,655,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		238.00000	401,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,827.00000	3,882,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		206.00000	351,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,340.00000	3,432,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		274.00000	456,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.28300	7.81600		6.75	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	8.50	Call		4,450.00000	2,617,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		646.00000	1,430,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,664.00000	2,783,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		589.00000	1,325,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,239.00000	2,456,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		707.00000	1,541,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.66900	7.89100		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,764.00000	1,019,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,164.00000	4,606,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,917.00000	1,098,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,043.00000	4,411,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,616.00000	943,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,291.00000	4,805,000	6.98	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.52500	6.55000		2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		5,431.00000	5,503,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		5,566.00000	5,638,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		5,296.00000	5,368,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,992.00000	2,064,000	2.58	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Call		4,073.00000	4,145,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	6.75	Put		0.00000	0,000	2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		574.00000	646,000	2.50	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.09700	6.59300		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,673.00000	2,369,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	33,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,800.00000	2,490,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	26,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,546.00000	2,249,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	40,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.84700	6.65800		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,176.00000	403,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		137.00000	1,229,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,280.00000	445,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		121.00000	1,151,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,073.00000	364,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		153.00000	1,309,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			8.77200	6.71800		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,235.00000	34,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		608.00000	3,865,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,304.00000	38,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		566.00000	3,758,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,168.00000	29,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		652.00000	3,971,000	2.51	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.74000	7.75600		7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		8,919.00000	9,021,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		9,199.00000	9,301,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,638.00000	8,740,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		9,755.00000	9,857,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.98600	7.82000		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,709.00000	4,788,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		158.00000	258,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,974.00000	5,040,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		136.00000	224,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,447.00000	4,538,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		183.00000	296,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.30700	7.89200		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,417.00000	2,740,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		829.00000	1,620,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,636.00000	2,913,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		761.00000	1,505,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,203.00000	2,573,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		904.00000	1,741,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.65600	7.96400		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,581.00000	1,614,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,915.00000	3,917,000	8.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		3,758.00000	1,723,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,805.00000	3,738,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,409.00000	1,510,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,032.00000	4,101,000	8.07	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.83000	7.85100		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,743.00000	8,883,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		9,035.00000	9,175,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,450.00000	8,590,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.04600	7.91300		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,493.00000	4,733,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		232.00000	335,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,763.00000	4,993,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		200.00000	293,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,225.00000	4,478,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		268.00000	383,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.33700	7.98100		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,250.00000	2,774,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,010.00000	1,772,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,472.00000	2,953,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		928.00000	1,647,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,033.00000	2,601,000	8.84	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	Put		1,099.00000	1,905,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.64800	8.04600		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,575.00000	1,796,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,311.00000	4,199,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,753.00000	1,912,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,182.00000	4,008,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,401.00000	1,684,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,445.00000	4,394,000	8.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.97000	7.97000		13.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,674.00000	8,674,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		9,057.00000	9,057,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,288.00000	8,288,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,659.00000	4,659,000	14.16	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	14.16	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Put		0.00000	0,000	13.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,516.00000	2,516,000	13.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,555.00000	10,555,000	14.76	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,067.00000	2,067,000	13.55	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		0.00000	0,000	13.55	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.12300	8.01300		14.50	0.00	0	23,685.00

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	9.00	Call		8,507.00000	7,599,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		241.00000	326,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,858.00000	7,941,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		209.00000	286,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,154.00000	7,257,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		273.00000	370,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.30800	8.05700		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,520.00000	4,067,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,670.00000	2,435,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,808.00000	4,312,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,542.00000	2,264,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,238.00000	3,828,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,808.00000	2,616,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.50100	8.09900		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,064.00000	4,002,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,599.00000	4,010,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,329.00000	4,212,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,448.00000	3,805,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,803.00000	3,797,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,757.00000	4,224,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,471.00000	12,281,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		314.00000	598,000	15.82	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.78022	121.78728			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,687.00000	118,680,000		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	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		118,637.00000	118,630,000		0.00	0	0.00
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		118,737.00000	118,730,000		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			2.21800	2.23700			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		2,942.00000	3,053,000		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		3,224.00000	3,335,000		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		2,660.00000	2,771,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.32500	2.07100			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		2,401.00000	971,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		2,676.00000	1,247,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		2,124.00000	695,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.65400	2.65400			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,295.00000	3,295,000		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		3,761.00000	3,761,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R212	On	04/11/2010	Bond Future	2.95	Call		2,826.00000		2,826,000	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			2.72800	2.56700			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,065.00000		2,531,000	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		4,522.00000		2,988,000	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		3,605.00000		2,071,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000		0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			344.39600	343.15900			0.00	0	0.00
TRT1	On	03/02/2011	Index Future			349.50500	348.24800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			354.61300	353.33800			0.00	0	0.00
Total for Derivatives :									748,381,148.50	22,013	1,123,694.00	

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									748,381,148.50	22,013	1,123,694.00	