



Daily MTM Report

Daily summary for: 21/09/2010

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			7.20830	7.20930		13.77	38,968,069.80	5,406	323,646.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,741.00000	8,742,000	39.82	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,741.00000	6,742,000	37.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,741.00000	4,742,000	30.39	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		1.00000	1,000	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,742.00000	2,743,000	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		41.00000	38,000	17.62	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		782.00000	780,000	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		352.00000	348,000	14.24	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		93.00000	90,000	14.24	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,261.00000	1,260,000	17.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		2.00000	2,000	17.41	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,259.00000	2,258,000	22.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,259.00000	3,258,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		15.00000	13,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,356.00000	1,355,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,791.00000	8,792,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,791.00000	6,792,000	37.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,791.00000	4,792,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	25.37	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,792.00000	2,793,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		318.00000	313,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		109.00000	105,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,212.00000	1,211,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,209.00000	2,208,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,209.00000	3,208,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,841.00000	8,842,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,841.00000	6,842,000	37.29	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	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,841.00000	4,842,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,842.00000	2,843,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		34.00000	31,000	18.13	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		875.00000	873,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		285.00000	280,000	14.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		126.00000	122,000	14.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,162.00000	1,161,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,159.00000	2,158,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,159.00000	3,158,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,891.00000	8,892,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,891.00000	6,892,000	37.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,891.00000	4,892,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,892.00000	2,893,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		31.00000	29,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		922.00000	921,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		254.00000	249,000	13.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		145.00000	141,000	13.96	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,112.00000	1,111,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,109.00000	2,108,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,109.00000	3,108,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		38.00000	35,000	17.88	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		829.00000	827,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,941.00000	8,942,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,941.00000	6,942,000	37.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,941.00000	4,942,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,942.00000	2,943,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		29.00000	26,000	18.65	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		970.00000	968,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		225.00000	220,000	13.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		166.00000	162,000	13.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,063.00000	1,062,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,059.00000	2,058,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,059.00000	3,058,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,991.00000	8,992,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,991.00000	6,992,000	37.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,991.00000	4,992,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,992.00000	2,993,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		26.00000	24,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,017.00000	1,016,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		198.00000	193,000	13.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		189.00000	185,000	13.77	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,014.00000	1,012,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,010.00000	2,009,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,009.00000	3,008,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,041.00000	9,042,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,041.00000	7,042,000	37.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	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	12.25	Put		5,041.00000	5,042,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,042.00000	3,043,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		24.00000	22,000	19.16	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,065.00000	1,064,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		178.00000	173,000	14.03	865.00	5	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		219.00000	215,000	14.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		965.00000	963,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,960.00000	1,959,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,959.00000	2,958,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,241.00000	9,242,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,241.00000	7,242,000	38.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,241.00000	5,242,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,241.00000	3,242,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		17.00000	15,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,258.00000	1,257,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		116.00000	111,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		357.00000	353,000	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		773.00000	772,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		14.00000	14,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,760.00000	1,759,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,759.00000	2,758,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,191.00000	9,192,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,191.00000	7,192,000	38.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,191.00000	5,192,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,192.00000	3,192,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		19.00000	17,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,210.00000	1,209,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		129.00000	124,000	14.80	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		320.00000	316,000	14.80	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		820.00000	819,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		11.00000	11,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,810.00000	1,809,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,809.00000	2,808,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		14.00000	12,000	20.95	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		1,405.00000	1,404,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,291.00000	9,292,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,291.00000	7,292,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,291.00000	5,292,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,291.00000	3,292,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		16.00000	14,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,307.00000	1,306,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		104.00000	99,000	15.31	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		395.00000	391,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		727.00000	725,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	17,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,710.00000	1,709,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,709.00000	2,708,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		22.00000	20,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,113.00000	1,112,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,641.00000	8,642,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,641.00000	6,642,000	36.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,641.00000	4,642,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2.00000	1,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,643.00000	2,643,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		50.00000	47,000	17.11	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		691.00000	689,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		426.00000	423,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		67.00000	65,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,361.00000	1,360,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,359.00000	2,358,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,359.00000	3,358,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,691.00000	8,692,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,691.00000	6,692,000	36.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,691.00000	4,692,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,692.00000	2,693,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		46.00000	42,000	17.36	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		737.00000	734,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		388.00000	385,000	14.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		79.00000	77,000	14.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,311.00000	1,310,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,309.00000	2,308,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,309.00000	3,308,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,091.00000	9,092,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,091.00000	7,092,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,091.00000	5,092,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,092.00000	3,093,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		160.00000	155,000	14.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		251.00000	247,000	14.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		916.00000	915,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	7,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,910.00000	1,909,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,909.00000	2,908,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,141.00000	9,142,000	39.82	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	37.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,141.00000	7,142,000	37.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,141.00000	5,142,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,142.00000	3,143,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		20.00000	18,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,161.00000	1,160,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		144.00000	138,000	14.54	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		285.00000	280,000	14.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		868.00000	867,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,860.00000	1,859,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,859.00000	2,858,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,841.00000	7,842,000	39.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,841.00000	5,842,000	34.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,841.00000	3,842,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		8.00000	7,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,849.00000	1,849,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,159.00000	4,158,000	20.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,898.00000	1,898,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		7.00000	6,000	23.52	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		3.00000	3,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,294.00000	2,295,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		6.00000	6,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,997.00000	1,998,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		3.00000	3,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,344.00000	2,345,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		56.00000	52,000	16.85	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		647.00000	644,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,700.00000	1,700,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		9.00000	8,000	22.49	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		475.00000	472,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		84.00000	80,000	15.83	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,601.00000	1,601,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		10.00000	9,000	21.98	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		68.00000	64,000	16.34	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		559.00000	556,000	16.34	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,799.00000	1,799,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		8.00000	7,000	23.01	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		435.00000	431,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		94.00000	89,000	15.57	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.30900	7.31060		14.49	277,742.00	38	35,915.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		121.00000	119,000	17.36	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		810.00000	810,000	17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		114.00000	112,000	17.56	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		853.00000	853,000	17.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		128.00000	127,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		767.00000	768,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,259.00000	1,260,000	19.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		70.00000	69,000	19.41	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,194.00000	3,196,000	22.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		5.00000	5,000	22.96	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		286.00000	287,000	14.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		297.00000	296,000	14.49	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,166.00000	1,167,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		77.00000	76,000	19.00	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		416.00000	417,000	15.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		227.00000	226,000	15.31	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		452.00000	452,000	15.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		213.00000	211,000	15.51	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		488.00000	489,000	15.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		199.00000	198,000	15.72	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.40900	7.41100		14.61	370,450.00	50	13,280.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		359.00000	353,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		398.00000	394,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		341.00000	335,000	14.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		430.00000	426,000	14.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		378.00000	372,000	14.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		367.00000	363,000	14.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		808.00000	805,000	14.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		97.00000	96,000	14.14	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.19500	11.22700		12.76	27,282,215.00	2,437	21,320.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		97.00000	88,000	14.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		770.00000	793,000	14.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		728.00000	751,000	14.74	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		105.00000	96,000	14.74	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.34370	11.37720		13.47	0.00	0	20,351.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		283.00000	271,000	14.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		706.00000	727,000	14.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		270.00000	258,000	14.68	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		743.00000	764,000	14.68	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		297.00000	284,000	14.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		670.00000	690,000	14.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		468.00000	485,000	13.71	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		395.00000	379,000	13.71	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,316.00000	1,343,000	16.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		143.00000	137,000	16.36	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.48930	11.52400		13.82	0.00	0	1,502.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		427.00000	412,000	14.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		753.00000	773,000	14.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		411.00000	397,000	14.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		787.00000	808,000	14.58	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	11.80	Call		443.00000	427,000	14.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		719.00000	738,000	14.39	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08450	0.08410		17.24	0.00	0	211.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		236.00000	248,000	19.59	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		426.00000	398,000	19.59	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		59.00000	61,000	23.18	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,249.00000	1,211,000	23.18	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		853.00000	888,000	18.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		43.00000	38,000	18.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08580	0.08540		20.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		405.00000	419,000	20.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		565.00000	539,000	20.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		174.00000	180,000	22.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,334.00000	1,300,000	22.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		951.00000	983,000	17.74	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		111.00000	103,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.45920	9.42800		12.21	359,449.60	38	14,608.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,772.00000	10,741,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,772.00000	8,741,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,772.00000	6,741,000	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,772.00000	4,741,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,774.00000	2,743,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		11.00000	11,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,783.00000	1,752,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		51.00000	53,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		823.00000	794,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		354.00000	375,000	12.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		126.00000	116,000	12.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,233.00000	1,264,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		5.00000	5,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		2.00000	3,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,624.00000	2,594,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,822.00000	10,791,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,822.00000	8,791,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,822.00000	6,791,000	31.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,822.00000	4,791,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,824.00000	2,793,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		10.00000	10,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,832.00000	1,801,000	19.07	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	10.25	Call		47.00000	49,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		869.00000	840,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		322.00000	341,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		144.00000	132,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,184.00000	1,214,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		6.00000	5,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,522.00000	11,491,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,522.00000	9,491,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,522.00000	7,491,000	33.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,522.00000	5,491,000	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,523.00000	3,492,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,525.00000	2,494,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		15.00000	15,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,537.00000	1,506,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		82.00000	85,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		604.00000	576,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		539.00000	564,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		61.00000	55,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,422.00000	11,391,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,422.00000	9,391,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,422.00000	7,391,000	32.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,422.00000	5,391,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,423.00000	3,392,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		4.00000	4,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,426.00000	2,395,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		17.00000	18,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,439.00000	1,409,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		99.00000	104,000	13.74	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		521.00000	495,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		622.00000	649,000	12.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		44.00000	40,000	12.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,572.00000	10,541,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,572.00000	8,541,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,572.00000	6,541,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,572.00000	4,541,000	25.11	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	12.00	Call		3.00000	3,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,575.00000	2,544,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		14.00000	14,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,586.00000	1,555,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		74.00000	78,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		646.00000	619,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		500.00000	524,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		72.00000	65,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,431.00000	1,462,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		3.00000	3,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,672.00000	10,641,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,672.00000	8,641,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,672.00000	6,641,000	31.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,672.00000	4,641,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		2.00000	2,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,674.00000	2,643,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		12.00000	12,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,684.00000	1,653,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		62.00000	64,000	14.69	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		734.00000	705,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		424.00000	446,000	12.58	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	9.10	Put		96.00000	87,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,332.00000	1,363,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		4.00000	4,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,972.00000	10,941,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,972.00000	8,941,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,972.00000	6,941,000	31.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,972.00000	4,941,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,973.00000	2,942,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		8.00000	8,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,980.00000	1,949,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		36.00000	37,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,008.00000	978,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		234.00000	251,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		206.00000	192,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,036.00000	1,067,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		8.00000	8,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,122.00000	11,091,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,122.00000	9,091,000	34.22	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	16.55	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,122.00000	7,091,000	32.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,122.00000	5,091,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,123.00000	3,092,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		6.00000	7,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,128.00000	2,098,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		28.00000	29,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,150.00000	1,120,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		176.00000	185,000	12.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		298.00000	276,000	12.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		893.00000	922,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		15.00000	13,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,422.00000	10,391,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,422.00000	8,391,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,422.00000	6,391,000	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,422.00000	4,391,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,580.00000	1,611,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.22	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	19.90	Put		10,472.00000	10,441,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,472.00000	8,441,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,472.00000	6,441,000	30.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,472.00000	4,441,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,475.00000	2,444,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		16.00000	17,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,488.00000	1,458,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		90.00000	94,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		562.00000	535,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		580.00000	606,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		52.00000	47,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,530.00000	1,561,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,522.00000	10,491,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,522.00000	8,491,000	34.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,522.00000	6,491,000	30.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,522.00000	4,491,000	24.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,481.00000	1,512,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		3.00000	3,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		915.00000	886,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		43.00000	45,000	15.45	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		160.00000	168,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		332.00000	309,000	12.78	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		291.00000	309,000	12.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		163.00000	150,000	12.37	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.58600	9.55530		12.86	0.00	0	12,144.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		254.00000	263,000	13.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		499.00000	477,000	13.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		240.00000	248,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		535.00000	512,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		269.00000	279,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		464.00000	443,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		310.00000	296,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		365.00000	382,000	12.84	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		976.00000	949,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		131.00000	135,000	15.39	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,064.00000	1,036,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		119.00000	122,000	15.70	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.71040	9.67960		13.05	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		385.00000	398,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		505.00000	488,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		369.00000	380,000	13.44	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		539.00000	520,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		403.00000	416,000	13.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		473.00000	456,000	13.18	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			371.54300	369.97500			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.63200	341.36300			0.00	0	1,297.00
ALBI	On	03/02/2011	Index Future			347.91100	346.62400			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76300	6.76100		10.67	33,815.00	5	14,817.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		87.00000	87,000	11.18	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		226.00000	224,000	11.18	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		262.00000	260,000	11.35	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		73.00000	73,000	11.35	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77740	6.77640		11.63	135,548.00	20	631.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		258.00000	258,000	11.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		182.00000	181,000	11.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		231.00000	231,000	11.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		205.00000	204,000	11.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		287.00000	287,000	11.78	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		161.00000	160,000	11.78	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78920	6.78850		12.05	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		353.00000	352,000	12.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		215.00000	213,000	12.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		325.00000	325,000	12.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		237.00000	236,000	12.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		382.00000	382,000	12.17	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		194.00000	193,000	12.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.98350	6.99610		11.94	0.00	0	841.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		21.00000	19,000	14.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		725.00000	736,000	14.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		18.00000	16,000	14.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		772.00000	783,000	14.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		24.00000	22,000	14.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		678.00000	689,000	14.43	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.06380	7.07680		10.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		212.00000	209,000	10.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		185.00000	195,000	10.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		190.00000	188,000	10.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		213.00000	224,000	10.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		241.00000	237,000	10.49	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		164.00000	173,000	10.49	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.18460	7.18070		14.48	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		274.00000	274,000	14.74	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		143.00000	139,000	14.74	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		245.00000	244,000	14.65	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		164.00000	159,000	14.65	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		305.00000	306,000	14.82	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		124.00000	121,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.29210	7.28910		14.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		315.00000	316,000	14.72	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		276.00000	274,000	14.72	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		292.00000	293,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		303.00000	301,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		340.00000	341,000	14.67	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		251.00000	249,000	14.67	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.33300	149.85600			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.54600	152.06300			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.20600	341.94900			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		129,490.00000	142,060,000		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		129,390.00000	141,960,000		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		129,590.00000	142,160,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/11/2010	Index Future			398.23700	398.54800			0.00	0	507.00
ILBI On	03/02/2011	Index Future			404.25000	405.24800			0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.03000	6.04000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.98000	6.01000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.95000	5.98000			0.00	0	1.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.94000	5.97000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.94000	5.97000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.91000	5.94000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.09000	6.12000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.32000	6.35000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.50000	6.53000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.74000	6.77000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.98000	7.01000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.02000	7.06000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			339.16700	337.84000			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			344.39300	343.04600			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.32700	7.39800		4.00	0.00	0	4,817.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,960.00000	5,286,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		5.00000	3,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,177.00000	5,504,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		3.00000	2,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,742.00000	5,067,000	4.59	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		6.00000	3,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		517.00000	391,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		987.00000	1,189,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.41000	7.48600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,497.00000	2,730,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		705.00000	605,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,653.00000	2,892,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		647.00000	553,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,344.00000	2,570,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		767.00000	660,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.49300	7.57400		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,036.00000	2,230,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,312.00000	1,171,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,162.00000	2,363,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,233.00000	1,099,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,912.00000	2,101,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,393.00000	1,247,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.03500	8.09400		10.25	0.00	0	16,933.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,110.00000	11,711,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		24.00000	16,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		11,550.00000	12,152,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		19.00000	12,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		10,668.00000	11,267,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		30.00000	20,000	11.87	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	04/11/2010	Bond Future	8.75	Put		202.00000	148,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,684.00000	7,239,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.08900	8.14900		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,004.00000	9,510,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		819.00000	716,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,390.00000	9,904,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		750.00000	655,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,620.00000	9,119,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		893.00000	783,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,554.00000	5,129,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,415.00000	1,599,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.14400	8.20600		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,793.00000	8,216,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,548.00000	2,352,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,125.00000	8,556,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,415.00000	2,227,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,465.00000	7,880,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,688.00000	2,484,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.69600	1.64200			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		268.00000	134,000		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		392.00000	258,000		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		144.00000	10,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			2.66600	2.66200			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		4,911.00000	4,859,000		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		5,527.00000	5,475,000		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		4,291.00000	4,239,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.22000	7.28000		4.00	0.00	0	1,391.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,299.00000	4,515,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		3.00000	2,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,470.00000	4,686,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,128.00000	4,344,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		4.00000	3,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,114.00000	1,263,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		323.00000	255,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		664.00000	549,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		556.00000	658,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,609.00000	2,812,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		47.00000	33,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,998.00000	1,801,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		62.00000	82,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.29500	7.36000		4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		2,523.00000	2,695,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		370.00000	321,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,652.00000	2,828,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		333.00000	288,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,368.00000	2,538,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		382.00000	330,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.38000	7.45000		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,947.00000	2,084,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		993.00000	906,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,051.00000	2,192,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		939.00000	856,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,847.00000	1,980,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,051.00000	960,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.59700	2.59500			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		8,183.00000	8,145,000		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		9,036.00000	8,999,000		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		7,320.00000	7,282,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.79700	7.88300		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,909.00000	7,364,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,150.00000	7,605,000	7.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,668.00000	7,122,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		3.00000	1,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.87800	7.96800		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,437.00000	3,775,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		768.00000	646,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,624.00000	3,970,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		709.00000	594,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,253.00000	3,584,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		831.00000	702,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.95900	8.05300		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,585.00000	2,860,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,620.00000	1,431,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,738.00000	3,020,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,530.00000	1,348,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,437.00000	2,703,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,716.00000	1,518,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.91400	7.98400		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,128.00000	7,539,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		6.00000	3,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,394.00000	7,806,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		4.00000	2,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,861.00000	7,272,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		8.00000	5,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			7.98700	8.05900		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,371.00000	3,666,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		883.00000	764,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,576.00000	3,878,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		811.00000	699,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,171.00000	3,457,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		961.00000	833,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.06300	8.13900		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,660.00000	3,929,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,675.00000	1,520,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,842.00000	4,118,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,586.00000	1,438,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,481.00000	3,744,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,768.00000	1,607,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.02300	7.09400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,880.00000	4,080,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,014.00000	4,215,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,745.00000	3,946,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		735.00000	865,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		295.00000	224,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,534.00000	2,730,000	3.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.00	Put		13.00000	8,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,106.00000	947,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		128.00000	170,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.09600	7.17400		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,329.00000	2,501,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		195.00000	162,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,436.00000	2,610,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		174.00000	144,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,221.00000	2,390,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		214.00000	179,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.18700	7.27300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,316.00000	1,439,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		771.00000	687,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,392.00000	1,519,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		728.00000	647,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,242.00000	1,362,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		817.00000	730,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.98100	8.05500		8.25	0.00	0	801.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,056.00000	7,511,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		11.00000	7,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,333.00000	7,789,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		9.00000	5,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		6,778.00000	7,232,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		14.00000	9,000	9.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.40	Call		7,885.00000	8,343,000	9.31	0.00	0	1.00
R207	On	04/11/2010	Bond Future	9.40	Put		4.00000	3,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.04800	8.12500		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,398.00000	4,759,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		714.00000	608,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,625.00000	4,994,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		654.00000	556,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,174.00000	4,527,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		778.00000	664,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.12000	8.20000		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,615.00000	3,908,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,866.00000	1,686,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,803.00000	4,103,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,767.00000	1,593,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,430.00000	3,716,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,970.00000	1,782,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.02000	8.08300		8.75	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,223.00000	7,631,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		9.00000	5,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		7,513.00000	7,922,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		7.00000	4,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		6,933.00000	7,340,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		12.00000	7,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.08300	8.14900		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Call		4,591.00000	4,909,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		854.00000	749,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,826.00000	5,151,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		787.00000	690,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,359.00000	4,671,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		925.00000	815,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.14800	8.21600		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,686.00000	3,948,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,932.00000	1,767,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,883.00000	4,153,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,824.00000	1,667,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,493.00000	3,748,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,044.00000	1,873,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.02900	8.06600		13.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,840.00000	8,166,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		43.00000	32,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,214.00000	8,542,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		34.00000	26,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,465.00000	7,789,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		54.00000	41,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,135.00000	4,410,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		353.00000	291,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		859.00000	739,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,498.00000	2,714,000	13.70	0.00	0	54.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Call		9,691.00000	10,024,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		13.00000	10,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,397.00000	3,127,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		453.00000	519,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.06900	8.10700		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,178.00000	8,459,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		762.00000	701,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,501.00000	8,785,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		703.00000	645,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,857.00000	8,133,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		827.00000	760,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.10900	8.14800		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,558.00000	5,777,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,524.00000	2,395,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,833.00000	6,058,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,383.00000	2,260,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,286.00000	5,499,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,671.00000	2,537,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.14600	8.18600		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,507.00000	6,718,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,814.00000	3,672,000	16.85	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,797.00000	7,013,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,689.00000	3,551,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,154.00000	6,361,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,880.00000	3,734,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	10.10	Call		15,462.00000	15,766,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,078.00000	1,028,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.63200	2.63000			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		6,266.00000	6,238,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		6,905.00000	6,877,000		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		5,622.00000	5,594,000		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			2.42300	2.41600			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,905.00000	1,864,000		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		2,186.00000	2,146,000		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		1,622.00000	1,582,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.64700	2.64300			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,402.00000	3,363,000		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		3,867.00000	3,829,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		2,933.00000	2,894,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010			339.16400	337.99700			0.00	0	100.00
TRT1	On	03/02/2011			344.15800	342.97300			0.00	0	0.00
Total for Derivatives :									67,428,154.40	7,999	1,025,550.00

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	6.24000	6.31000			0.00	0	0.00
R157	On	15/09/2015		Spot Bond	7.29000	7.35500			0.00	0	0.00
R186	On	21/12/2026		Spot Bond	8.01000	8.06500			0.00	0	0.00
R189	On	31/03/2013		Spot Bond	1.55000	1.52000			0.00	0	0.00
R197	On	07/12/2023		Spot Bond	2.62000	2.62000			0.00	0	0.00
R201	On	21/12/2014		Spot Bond	7.18500	7.24000			0.00	0	0.00
R202	On	07/12/2033		Spot Bond	2.57000	2.57000			0.00	0	0.00
R203	On	15/09/2017		Spot Bond	7.76000	7.84000			0.00	0	0.00
R204	On	21/12/2018		Spot Bond	7.88000	7.94500			0.00	0	0.00
R206	On	15/01/2014		Spot Bond	6.99000	7.05500			0.00	0	0.00
R207	On	15/01/2020		Spot Bond	7.95000	8.02000			0.00	0	0.00
R208	On	31/03/2021		Spot Bond	7.99000	8.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.01000	8.04500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.35000	2.35000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.60000	2.60000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										67,428,154.40	7,999	1,025,550.00