



Daily MTM Report

Daily summary for: 14/09/2010

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			7.18250	7.23640		13.90	21,619,325.00	3,010	327,352.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,714.00000	8,768,000	39.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,714.00000	6,768,000	36.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,714.00000	4,768,000	29.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		2.00000	2,000	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,716.00000	2,770,000	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		48.00000	42,000	17.84	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		762.00000	810,000	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		376.00000	336,000	14.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		90.00000	104,000	14.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,289.00000	1,235,000	16.75	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	16.75	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,286.00000	2,233,000	21.61	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	4.95	Put		0.00000	1,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,286.00000	3,233,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		18.00000	16,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,332.00000	1,384,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,764.00000	8,818,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,764.00000	6,818,000	36.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,764.00000	4,818,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2.00000	1,000	25.34	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,766.00000	2,819,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		341.00000	303,000	14.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		105.00000	121,000	14.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,239.00000	1,185,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,236.00000	2,183,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,236.00000	3,183,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,814.00000	8,868,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,814.00000	6,868,000	36.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,814.00000	4,868,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		2.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,816.00000	2,869,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		40.00000	35,000	18.37	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		854.00000	903,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		308.00000	272,000	14.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		122.00000	140,000	14.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,189.00000	1,135,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,186.00000	2,133,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,186.00000	3,133,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,864.00000	8,918,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,864.00000	6,918,000	36.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,864.00000	4,918,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,865.00000	2,919,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		37.00000	32,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		901.00000	950,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		276.00000	242,000	14.01	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		140.00000	160,000	14.01	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,140.00000	1,086,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,137.00000	2,083,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,136.00000	3,083,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		44.00000	38,000	18.10	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		808.00000	856,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,914.00000	8,968,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,914.00000	6,968,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,914.00000	4,968,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,915.00000	2,969,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		34.00000	30,000	18.89	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		948.00000	998,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		247.00000	215,000	13.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		161.00000	183,000	13.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,090.00000	1,036,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,087.00000	2,033,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.87	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		3,086.00000	3,033,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,964.00000	9,018,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,964.00000	7,018,000	36.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,964.00000	5,018,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,965.00000	3,019,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		31.00000	27,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		995.00000	1,045,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		219.00000	189,000	13.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		183.00000	207,000	13.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,041.00000	987,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,037.00000	1,983,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,036.00000	2,983,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,014.00000	9,068,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,014.00000	7,068,000	37.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.62	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		5,014.00000	5,068,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,015.00000	3,069,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		29.00000	25,000	19.42	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,043.00000	1,093,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		194.00000	170,000	14.16	850.00	5	5.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		208.00000	238,000	14.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		991.00000	938,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	6,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,987.00000	1,933,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,986.00000	2,933,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,214.00000	9,268,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,214.00000	7,268,000	37.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,214.00000	5,268,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,215.00000	3,269,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		21.00000	18,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,235.00000	1,286,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		128.00000	112,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		342.00000	380,000	15.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		800.00000	748,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		14.00000	16,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,787.00000	1,733,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,786.00000	2,733,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,164.00000	9,218,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,164.00000	7,218,000	37.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,164.00000	5,218,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,165.00000	3,219,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		23.00000	20,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,187.00000	1,238,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		142.00000	124,000	14.95	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		306.00000	342,000	14.95	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		847.00000	795,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		11.00000	13,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,837.00000	1,783,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,836.00000	2,783,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		17.00000	15,000	21.26	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		1,381.00000	1,433,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,264.00000	9,318,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,264.00000	7,318,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,264.00000	5,318,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,265.00000	3,319,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		19.00000	17,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,283.00000	1,335,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		115.00000	101,000	15.48	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		379.00000	419,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		753.00000	702,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		17.00000	20,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,737.00000	1,683,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,736.00000	2,683,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		26.00000	23,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,090.00000	1,141,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,614.00000	8,668,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,614.00000	6,668,000	35.99	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	11.85	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,614.00000	4,668,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,616.00000	2,670,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		58.00000	50,000	17.32	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		672.00000	718,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		451.00000	408,000	14.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		65.00000	76,000	14.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,388.00000	1,334,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,386.00000	2,333,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,386.00000	3,333,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,664.00000	8,718,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,664.00000	6,718,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,664.00000	4,718,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,666.00000	2,720,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		53.00000	46,000	17.58	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		717.00000	764,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		413.00000	371,000	14.24	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	6.90	Put		77.00000	89,000	14.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,338.00000	1,284,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,336.00000	2,283,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,336.00000	3,283,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,064.00000	9,118,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,064.00000	7,118,000	37.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,064.00000	5,118,000	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,065.00000	3,119,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		174.00000	153,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		238.00000	271,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		943.00000	890,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	8,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,937.00000	1,883,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,936.00000	2,883,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,114.00000	9,168,000	39.83	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	37.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,114.00000	7,168,000	37.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,114.00000	5,168,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,115.00000	3,169,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		24.00000	21,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,138.00000	1,189,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		157.00000	138,000	14.69	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		271.00000	306,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		895.00000	842,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	10,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,887.00000	1,833,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,886.00000	2,833,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,814.00000	7,868,000	39.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,814.00000	5,868,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,814.00000	3,868,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		10.00000	9,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,824.00000	1,877,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,186.00000	4,133,000	20.39	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	3.05	Put		0.00000	1,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,873.00000	1,926,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		9.00000	8,000	23.89	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		5.00000	4,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,269.00000	2,322,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		8.00000	7,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,972.00000	2,025,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		4.00000	4,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,318.00000	2,372,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		63.00000	55,000	17.05	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		627.00000	673,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,676.00000	1,728,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		12.00000	10,000	22.83	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		458.00000	500,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		94.00000	82,000	16.00	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,577.00000	1,630,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		13.00000	12,000	22.31	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		77.00000	67,000	16.53	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		541.00000	585,000	16.53	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,774.00000	1,827,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		10.00000	9,000	23.36	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		418.00000	459,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		104.00000	91,000	15.74	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.28390	7.33840		14.72	8,507,595.20	1,168	35,697.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		134.00000	123,000	17.60	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		796.00000	839,000	17.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		126.00000	116,000	17.81	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		838.00000	882,000	17.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		142.00000	130,000	17.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		754.00000	796,000	17.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,241.00000	1,288,000	19.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		79.00000	72,000	19.67	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,175.00000	3,227,000	25.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		13.00000	11,000	25.23	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		284.00000	309,000	14.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		322.00000	293,000	14.72	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,149.00000	1,196,000	19.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		87.00000	80,000	19.25	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		408.00000	442,000	15.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		246.00000	226,000	15.54	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		443.00000	478,000	15.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		231.00000	212,000	15.75	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		478.00000	515,000	15.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		216.00000	199,000	15.95	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.38520	7.43860		14.87	2,252,486.00	305	10,505.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		375.00000	352,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		386.00000	417,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		357.00000	335,000	15.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		418.00000	450,000	15.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		398.00000	371,000	14.87	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		359.00000	386,000	14.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		834.00000	792,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		95.00000	107,000	14.33	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.13100	11.16060		12.67	2,159,414.00	194	22,298.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		96.00000	86,000	14.99	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		835.00000	855,000	14.99	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		792.00000	812,000	14.84	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		103.00000	93,000	14.84	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.28090	11.31130		13.63	0.00	0	20,346.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		277.00000	264,000	14.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		766.00000	783,000	14.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		265.00000	253,000	14.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		804.00000	822,000	14.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		290.00000	277,000	14.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		729.00000	746,000	14.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		522.00000	536,000	13.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		383.00000	367,000	13.98	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,383.00000	1,405,000	16.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		144.00000	136,000	16.60	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.43020	11.45820		13.94	91,441.60	8	1,502.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		415.00000	402,000	14.69	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		807.00000	822,000	14.69	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		401.00000	388,000	14.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		843.00000	858,000	14.78	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		431.00000	417,000	14.60	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		773.00000	787,000	14.60	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08640		16.74	0.00	0	261.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		350.00000	359,000	19.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		310.00000	299,000	19.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		104.00000	106,000	23.20	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,064.00000	1,046,000	23.20	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,067.00000	1,085,000	18.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		27.00000	25,000	18.34	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08800	0.08700		20.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		0.00000	534,000	19.63	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		0.00000	434,000	19.63	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	245,000	22.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		0.00000	1,145,000	22.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		0.00000	1,173,000	17.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	73,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.31620	9.30550		12.13	121,110.60	13	14,077.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,895.00000	10,884,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,895.00000	8,884,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,895.00000	6,884,000	31.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.68	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		4,895.00000	4,884,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,897.00000	2,886,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		9.00000	9,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,904.00000	1,893,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		43.00000	43,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		938.00000	927,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		282.00000	287,000	12.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		177.00000	171,000	12.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,113.00000	1,123,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		8.00000	7,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		2.00000	2,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,747.00000	2,736,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,945.00000	10,934,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,945.00000	8,934,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,945.00000	6,934,000	31.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,945.00000	4,934,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,947.00000	2,936,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		9.00000	9,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,954.00000	1,943,000	19.22	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	10.25	Call		39.00000	39,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		984.00000	973,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		254.00000	259,000	12.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		199.00000	193,000	12.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,063.00000	1,074,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		8.00000	8,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,645.00000	11,634,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,645.00000	9,634,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,645.00000	7,634,000	33.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,645.00000	5,634,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,646.00000	3,635,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,648.00000	2,637,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		13.00000	13,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,658.00000	1,647,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		67.00000	68,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		712.00000	702,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		447.00000	454,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		92.00000	88,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.95	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	20.85	Put		11,545.00000	11,534,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,545.00000	9,534,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,545.00000	7,534,000	32.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,545.00000	5,534,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,546.00000	3,535,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		3.00000	3,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,548.00000	2,537,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		15.00000	15,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,560.00000	1,549,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		81.00000	82,000	14.13	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		626.00000	616,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		524.00000	532,000	12.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		69.00000	66,000	12.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,695.00000	10,684,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,695.00000	8,684,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,695.00000	6,684,000	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,695.00000	4,684,000	25.07	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	12.00	Call		2.00000	2,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,697.00000	2,686,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		12.00000	12,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,707.00000	1,696,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		61.00000	62,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		756.00000	746,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		411.00000	418,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		106.00000	102,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,310.00000	1,320,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		5.00000	4,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,795.00000	10,784,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,795.00000	8,784,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,795.00000	6,784,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,795.00000	4,784,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		2.00000	2,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,797.00000	2,786,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		11.00000	11,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,806.00000	1,795,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		51.00000	51,000	15.04	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		846.00000	835,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		343.00000	349,000	12.33	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		138.00000	133,000	12.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,211.00000	1,222,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		6.00000	6,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,095.00000	11,084,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,095.00000	9,084,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,095.00000	7,084,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,095.00000	5,084,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,096.00000	3,085,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		7.00000	7,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,102.00000	2,091,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		30.00000	31,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,125.00000	1,115,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		189.00000	192,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		284.00000	276,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		919.00000	929,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	13,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,245.00000	11,234,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,245.00000	9,234,000	33.95	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	16.55	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,245.00000	7,234,000	32.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,245.00000	5,234,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,246.00000	3,235,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		5.00000	5,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,250.00000	2,239,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		24.00000	24,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,269.00000	1,258,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		142.00000	144,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		387.00000	378,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		780.00000	790,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	24,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,545.00000	10,534,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,545.00000	8,534,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,545.00000	6,534,000	30.39	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		4,545.00000	4,534,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,459.00000	1,469,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		4.00000	3,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.95	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	19.90	Put		10,595.00000	10,584,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,595.00000	8,584,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,595.00000	6,584,000	30.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,595.00000	4,584,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,598.00000	2,587,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		14.00000	14,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,609.00000	1,598,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		73.00000	74,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		668.00000	658,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		485.00000	492,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		80.00000	76,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,409.00000	1,420,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		4.00000	4,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,645.00000	10,634,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,645.00000	8,634,000	33.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,645.00000	6,634,000	30.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,645.00000	4,634,000	24.92	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	13/12/2010	Foreign Exchange Future	7.95	Call		1,359.00000	1,370,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		4.00000	4,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,031.00000	1,020,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		36.00000	36,000	15.77	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		129.00000	131,000	13.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		424.00000	415,000	13.22	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		228.00000	232,000	12.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		223.00000	216,000	12.13	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.44330	9.43250		12.94	0.00	0	12,144.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		228.00000	228,000	14.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		596.00000	585,000	14.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		215.00000	215,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		633.00000	622,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		241.00000	241,000	13.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		559.00000	548,000	13.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		388.00000	378,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		320.00000	321,000	13.10	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,089.00000	1,077,000	15.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		121.00000	120,000	15.95	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,178.00000	1,166,000	16.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		110.00000	109,000	16.27	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.56900	9.55660		13.09	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		351.00000	353,000	13.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		594.00000	584,000	13.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		336.00000	338,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		629.00000	619,000	13.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		366.00000	368,000	13.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		559.00000	549,000	13.63	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			374.34000	374.24400			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			345.65200	345.53800			0.00	0	1,308.00
ALBI	On	03/02/2011	Index Future			350.98500	350.87100			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.67580	6.69470		11.44	1,668,950.00	250	15,596.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		83.00000	76,000	12.20	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		288.00000	300,000	12.20	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		325.00000	338,000	12.35	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		70.00000	64,000	12.35	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.69320	6.71160		12.34	234,262.00	35	596.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		238.00000	229,000	12.34	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		226.00000	236,000	12.34	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		218.00000	209,000	12.52	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		256.00000	266,000	12.52	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		265.00000	254,000	12.39	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		203.00000	211,000	12.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.70760	6.72560		12.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		329.00000	315,000	12.41	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		253.00000	257,000	12.41	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		303.00000	289,000	12.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		277.00000	281,000	12.37	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		356.00000	342,000	12.45	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		230.00000	234,000	12.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.99950	7.03130		11.61	0.00	0	863.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		25.00000	21,000	14.24	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		694.00000	722,000	14.24	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		21.00000	18,000	14.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		740.00000	769,000	14.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		28.00000	25,000	14.06	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		647.00000	676,000	14.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.08060	7.05000		10.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		0.00000	217,000	10.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		0.00000	186,000	10.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		0.00000	195,000	10.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		0.00000	214,000	10.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		0.00000	246,000	10.27	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		0.00000	165,000	10.27	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.22170	7.18780		15.00	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		296.00000	312,000	15.23	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		158.00000	140,000	15.23	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		267.00000	281,000	15.15	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		179.00000	159,000	15.15	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		327.00000	344,000	15.30	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		139.00000	122,000	15.30	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.33020	7.25000		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
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		0.00000	361,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		0.00000	281,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		0.00000	337,000	15.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	307,000	15.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		0.00000	387,000	15.55	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		0.00000	257,000	15.55	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.73700	150.72000			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.95400	152.93600			0.00	0	0.00
GOVI On	04/11/2010	GOVI			346.10500	346.00900			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		170,090.00000	171,050,000		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		169,990.00000	170,950,000		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		170,190.00000	171,150,000		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			399.00100	399.38500			0.00	0	507.00
ILBI On	03/02/2011	Index Future			405.70200	406.09100			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	15/09/2010	Jibar Tradeable Future			6.04000	6.07800			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.08000	6.09800			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.05000	6.09100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.01000	6.00800			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.97000	5.97700			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.97000	5.96100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.97000	5.96100			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.08000	6.07500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.29000	6.23900			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.46000	6.40800			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.71000	6.64000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.94000	6.87000			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			342.83900	342.63100			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			348.12800	347.91900			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.22200	7.22300		4.00	0.00	0	5,037.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,769.00000	5,773,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		3.00000	2,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,987.00000	5,991,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,550.00000	5,554,000	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		3.00000	3,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		306.00000	299,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,586.00000	1,584,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.29600	7.29700		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,135.00000	3,134,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		513.00000	508,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,305.00000	3,305,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		469.00000	465,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,967.00000	2,967,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		560.00000	556,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.37100	7.36700		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,588.00000	2,574,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,005.00000	1,008,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,730.00000	2,716,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		942.00000	945,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,449.00000	2,435,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,071.00000	1,074,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.86800	7.87900		10.25	0.00	0	16,933.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,340.00000	13,454,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		13.00000	11,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,782.00000	13,897,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		10.00000	9,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		12,895.00000	13,009,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		16.00000	14,000	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		105.00000	95,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,828.00000	8,935,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.91600	7.92700		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,016.00000	11,111,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		553.00000	534,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,423.00000	11,519,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		505.00000	487,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,610.00000	10,703,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		605.00000	584,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,171.00000	4,095,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,310.00000	2,348,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			7.96600	7.97500		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,536.00000	9,597,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,959.00000	1,927,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,895.00000	9,958,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,852.00000	1,823,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,180.00000	9,239,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,070.00000	2,037,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.56400	1.55800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		478.00000	463,000		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		602.00000	587,000		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		354.00000	339,000		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			2.65700	2.63500			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		5,261.00000	4,976,000		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		5,877.00000	5,592,000		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		4,641.00000	4,356,000		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			7.11300	7.10300		4.00	0.00	0	1,691.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,940.00000	4,903,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,111.00000	5,074,000	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		4,769.00000	4,732,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		3.00000	2,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,632.00000	1,599,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		199.00000	202,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		424.00000	431,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		957.00000	928,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,233.00000	3,196,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		29.00000	28,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,476.00000	1,500,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		181.00000	169,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.18000	7.16900		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		3,071.00000	3,037,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		265.00000	269,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,209.00000	3,175,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		237.00000	241,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,910.00000	2,876,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		270.00000	274,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.25600	7.23900		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,406.00000	2,366,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		774.00000	789,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,520.00000	2,479,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		730.00000	744,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,294.00000	2,255,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		821.00000	836,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.59200	2.59100			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		8,258.00000	8,239,000		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		9,112.00000	9,093,000		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		7,395.00000	7,377,000		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			7.68300	7.68300		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,971.00000	7,971,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,212.00000	8,212,000	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		7,729.00000	7,729,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.75700	7.75800		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,297.00000	4,297,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		550.00000	545,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,500.00000	4,499,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		506.00000	500,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,097.00000	4,096,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		597.00000	591,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.83200	7.82900		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,308.00000	3,294,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,232.00000	1,233,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,479.00000	3,465,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,160.00000	1,161,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,141.00000	3,127,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,309.00000	1,310,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.79400	7.80000		7.25	0.00	0	2,252.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,218.00000	8,253,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		4.00000	3,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,485.00000	8,520,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		3.00000	2,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,951.00000	7,986,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		6.00000	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			7.86100	7.86700		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,237.00000	4,259,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		641.00000	628,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,460.00000	4,482,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		587.00000	574,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,017.00000	4,039,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		699.00000	686,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.93200	7.93500		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,458.00000	4,465,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,329.00000	1,319,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,656.00000	4,663,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,256.00000	1,246,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,262.00000	4,269,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,405.00000	1,395,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.97200	6.96800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,237.00000	4,225,000	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		4,371.00000	4,360,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,102.00000	4,091,000	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		1,013.00000	1,000,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		216.00000	215,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,888.00000	2,876,000	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		10.00000	9,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		868.00000	871,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		247.00000	239,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.04000	7.03500		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,653.00000	2,640,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		154.00000	154,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,764.00000	2,751,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		137.00000	137,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,541.00000	2,528,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		169.00000	169,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.12600	7.11400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,568.00000	1,547,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		639.00000	648,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,650.00000	1,629,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		602.00000	610,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,488.00000	1,467,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		679.00000	687,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.85500	7.86600		8.25	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,231.00000	8,299,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		7.00000	6,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,509.00000	8,578,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		5.00000	5,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,952.00000	8,020,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		9.00000	8,000	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	03/02/2011	Bond Future			7.91700	7.92800		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,397.00000	5,449,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		512.00000	496,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,640.00000	5,693,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		468.00000	454,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,157.00000	5,207,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		560.00000	542,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.98400	7.99300		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,454.00000	4,485,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,474.00000	1,451,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,660.00000	4,692,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,393.00000	1,371,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,250.00000	4,281,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,559.00000	1,536,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.88900	7.88400		8.75	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,529.00000	8,495,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	5,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,819.00000	8,786,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		3.00000	3,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,237.00000	8,203,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		7.00000	6,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.94700	7.94300		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,680.00000	5,653,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		615.00000	614,000	10.13	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	8.80	Call		5,932.00000	5,905,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		565.00000	564,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,430.00000	5,403,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		668.00000	667,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.00700	8.00000		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,615.00000	4,579,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,496.00000	1,505,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,833.00000	4,796,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,410.00000	1,417,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,400.00000	4,364,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,587.00000	1,595,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.82600	7.83100		13.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		9,990.00000	10,035,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		19.00000	17,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		10,368.00000	10,414,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		15.00000	13,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		9,608.00000	9,653,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		23.00000	21,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		6,117.00000	6,154,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		161.00000	151,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		418.00000	399,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		4,231.00000	4,259,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,857.00000	11,904,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	5,000	15.41	0.00	0	162.00

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	7.75	Put		2,030.00000	1,987,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,259.00000	1,264,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.86100	7.86600		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		10,132.00000	10,168,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		507.00000	496,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		10,473.00000	10,510,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		466.00000	456,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,790.00000	9,825,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		550.00000	538,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.89600	7.90000		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		7,158.00000	7,177,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,870.00000	1,852,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,465.00000	7,485,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,761.00000	1,744,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,853.00000	6,872,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,985.00000	1,967,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.92700	7.93100		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		8,047.00000	8,065,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,056.00000	3,037,000	16.85	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,363.00000	8,381,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,957.00000	2,938,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		7,669.00000	7,686,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,097.00000	3,077,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		17,527.00000	17,556,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		845.00000	837,000	20.00	0.00	0	1,000.00

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			2.60500	2.60400			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		6,627.00000	6,613,000		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		7,266.00000	7,252,000		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		5,983.00000	5,969,000		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			2.40500	2.40300			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,980.00000	1,968,000		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		2,261.00000	2,250,000		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		1,697.00000	1,686,000		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			2.67700	2.67600			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,082.00000	3,072,000		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		3,547.00000	3,538,000		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		2,613.00000	2,603,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			342.03600	341.93900			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			347.06600	346.96700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							36,655,434.40	4,988	1,025,574.00

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	6.13000	6.13000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.18000	7.18000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	7.84000	7.85000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	1.48000	1.48000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	2.62000	2.60000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.07500	7.06500		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	7.64000	7.64000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	7.75500	7.76000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	6.93500	6.93000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	7.82000	7.83000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	7.85500	7.85000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	7.80500	7.81000		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	31/03/2028	Spot Bond			2.58000	2.58000			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			2.64000	2.64000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										36,655,434.40	4,988	1,025,574.00