



# Daily MTM Report

Daily summary for: 02/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.97860	7.03530		14.57	18,430,482.60	2,641	274,218.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,915.00000	8,971,000	42.30	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	40.17	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,915.00000	6,971,000	40.17	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,915.00000	4,971,000	36.02	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,915.00000	2,971,000	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		5.00000	4,000	19.34	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		920.00000	975,000	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		190.00000	150,000	14.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		105.00000	121,000	14.57	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,086.00000	1,029,000	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	0,000	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,085.00000	2,029,000	24.16	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	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,085.00000	3,029,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,516.00000	1,572,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,965.00000	9,021,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,965.00000	7,021,000	40.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,965.00000	5,021,000	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.31	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,965.00000	3,021,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		160.00000	128,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		125.00000	149,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,036.00000	980,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,035.00000	1,979,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,035.00000	2,979,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,015.00000	9,071,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,015.00000	7,071,000	40.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,015.00000	5,071,000	36.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,015.00000	3,071,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		4.00000	3,000	19.82	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,019.00000	1,074,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		133.00000	108,000	15.05	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		148.00000	179,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		986.00000	930,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,985.00000	1,929,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,985.00000	2,929,000	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,065.00000	9,121,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,065.00000	7,121,000	40.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,065.00000	5,121,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,065.00000	3,121,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3.00000	2,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,068.00000	1,123,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		113.00000	91,000	15.28	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		178.00000	212,000	15.28	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		937.00000	881,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,935.00000	1,879,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,935.00000	2,879,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		4.00000	3,000	19.58	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		969.00000	1,024,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,115.00000	9,171,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,115.00000	7,171,000	40.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,115.00000	5,171,000	36.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,115.00000	3,171,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		3.00000	2,000	20.29	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,118.00000	1,173,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		96.00000	77,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		211.00000	248,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		887.00000	831,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,885.00000	1,829,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,885.00000	2,829,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,165.00000	9,221,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,165.00000	7,221,000	40.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,165.00000	5,221,000	36.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,165.00000	3,221,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2.00000	2,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,167.00000	1,223,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		81.00000	64,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		246.00000	285,000	15.76	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		838.00000	782,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		3.00000	3,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,835.00000	1,779,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,835.00000	2,779,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,215.00000	9,271,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,215.00000	7,271,000	40.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.63	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		5,215.00000	5,271,000	36.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,215.00000	3,271,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2.00000	1,000	20.77	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,217.00000	1,272,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		68.00000	53,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		283.00000	324,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		789.00000	733,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,785.00000	1,729,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,785.00000	2,729,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,415.00000	9,471,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,415.00000	7,471,000	41.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,415.00000	5,471,000	37.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,415.00000	3,471,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,416.00000	1,472,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		33.00000	25,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		448.00000	496,000	16.95	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	6.45	Call		597.00000	542,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	13,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,585.00000	1,529,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,585.00000	2,529,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,365.00000	9,421,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,365.00000	7,421,000	41.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,365.00000	5,421,000	36.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,365.00000	3,421,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,366.00000	1,422,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		39.00000	31,000	16.72	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		404.00000	452,000	16.72	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		644.00000	589,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	10,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,635.00000	1,579,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,635.00000	2,579,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	0,000	22.44	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		1,566.00000	1,621,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,465.00000	9,521,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,465.00000	7,521,000	41.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,465.00000	5,521,000	37.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,465.00000	3,521,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,466.00000	1,522,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		27.00000	21,000	17.19	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		492.00000	542,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		550.00000	496,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	17,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,535.00000	1,479,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,535.00000	2,479,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		2.00000	1,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,267.00000	1,322,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,815.00000	8,871,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,815.00000	6,871,000	39.96	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	11.85	Call		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,815.00000	4,871,000	35.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,815.00000	2,871,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		8.00000	6,000	18.86	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		823.00000	877,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		257.00000	212,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		72.00000	83,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,186.00000	1,129,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,185.00000	2,129,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,185.00000	3,129,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,865.00000	8,921,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,865.00000	6,921,000	40.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,865.00000	4,921,000	35.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,865.00000	2,921,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		6.00000	5,000	19.10	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		871.00000	926,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		222.00000	180,000	14.79	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		87.00000	101,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,136.00000	1,079,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,135.00000	2,079,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,135.00000	3,079,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,265.00000	9,321,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,265.00000	7,321,000	40.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,265.00000	5,321,000	36.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,265.00000	3,321,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		57.00000	44,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		322.00000	365,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		740.00000	685,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	6,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,735.00000	1,679,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,735.00000	2,679,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,315.00000	9,371,000	42.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,315.00000	7,371,000	41.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,315.00000	5,371,000	36.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,315.00000	3,371,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		1.00000	1,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,316.00000	1,372,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		47.00000	37,000	16.48	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		362.00000	408,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		692.00000	637,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		7.00000	8,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,685.00000	1,629,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,685.00000	2,629,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,015.00000	8,071,000	42.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,015.00000	6,071,000	38.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,015.00000	4,071,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,015.00000	2,071,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,985.00000	3,929,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,065.00000	2,121,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	24.85	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,465.00000	2,521,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,165.00000	2,221,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,515.00000	2,571,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		9.00000	7,000	18.62	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		774.00000	828,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,865.00000	1,921,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	23.87	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		584.00000	635,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		19.00000	14,000	17.67	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,765.00000	1,821,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	23.40	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		13.00000	10,000	18.15	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		678.00000	731,000	18.15	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,965.00000	2,021,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	24.36	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		538.00000	588,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		23.00000	17,000	17.43	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.07220	7.12960		14.89	11,952,018.00	1,690	61,195.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		67.00000	59,000	18.79	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		937.00000	987,000	18.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		62.00000	55,000	18.99	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		982.00000	1,033,000	18.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		72.00000	64,000	18.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		892.00000	942,000	18.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,404.00000	1,459,000	20.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		34.00000	31,000	20.84	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,372.00000	3,429,000	24.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	1,000	24.47	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		366.00000	403,000	15.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		196.00000	175,000	15.92	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,309.00000	1,363,000	20.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		39.00000	35,000	20.43	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		513.00000	555,000	16.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		143.00000	127,000	16.74	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		552.00000	595,000	16.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		132.00000	117,000	16.94	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		592.00000	636,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		122.00000	108,000	17.15	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		333.00000	368,000	15.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		213.00000	190,000	15.71	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		240.00000	271,000	15.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		270.00000	243,000	15.10	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		437.00000	477,000	16.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		167.00000	149,000	16.33	0.00	0	65.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			7.16490	7.22260		15.05	14,329.80	2	15,626.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		263.00000	241,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		490.00000	526,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		248.00000	228,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		525.00000	563,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		278.00000	256,000	15.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		455.00000	491,000	15.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		651.00000	607,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		128.00000	142,000	14.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26540	7.32350		15.24	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		222.00000	207,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		949.00000	992,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		213.00000	199,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		990.00000	1,034,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		231.00000	216,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		908.00000	951,000	17.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.26220	9.31750		19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,710.00000	1,672,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,593.00000	1,610,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,693.00000	1,655,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,626.00000	1,643,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,728.00000	1,690,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,561.00000	1,578,000	19.82	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.17110	11.28330		13.77	2,491,155.30	223	23,561.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		53.00000	37,000	16.09	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		670.00000	766,000	16.09	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		626.00000	721,000	15.94	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		59.00000	42,000	15.94	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.31150	11.42470		14.38	339,345.00	30	22,646.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		264.00000	229,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		639.00000	718,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		250.00000	216,000	15.61	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		675.00000	755,000	15.61	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		279.00000	242,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		604.00000	681,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		410.00000	475,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		385.00000	336,000	14.72	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,243.00000	1,340,000	17.17	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		118.00000	101,000	17.17	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		787.00000	872,000	15.94	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		212.00000	183,000	15.94	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.44830	11.56190		14.37	22,896.60	2	1,566.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		413.00000	372,000	15.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		701.00000	774,000	15.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		397.00000	357,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		735.00000	809,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		429.00000	387,000	15.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		667.00000	739,000	15.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08640	0.08730		17.68	864.00	10	875.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		295.00000	245,000	19.46	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		165.00000	205,000	19.46	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		38.00000	30,000	23.44	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		908.00000	990,000	23.44	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,133.00000	1,045,000	19.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		3.00000	5,000	19.21	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08770	0.08860		20.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		493.00000	445,000	19.54	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		333.00000	375,000	19.54	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		184.00000	164,000	22.46	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,024.00000	1,094,000	22.46	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,196.00000	1,114,000	17.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		36.00000	44,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.77250	9.77410		12.01	19,545.00	2	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,426.00000	10,428,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,426.00000	8,428,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,426.00000	6,428,000	31.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,426.00000	4,428,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,426.00000	2,428,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		2.00000	2,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,428.00000	1,430,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		47.00000	43,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		473.00000	471,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		595.00000	592,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		21.00000	20,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,574.00000	1,573,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,276.00000	2,278,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,476.00000	10,478,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,476.00000	8,478,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,476.00000	6,478,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,476.00000	4,478,000	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,476.00000	2,478,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		2.00000	2,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,478.00000	1,480,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		40.00000	37,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		516.00000	515,000	13.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		550.00000	546,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		26.00000	24,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,524.00000	1,523,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,176.00000	11,178,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,176.00000	9,178,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,176.00000	7,178,000	32.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,176.00000	5,178,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,176.00000	3,178,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,176.00000	2,178,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		5.00000	4,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,181.00000	1,182,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		100.00000	94,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		276.00000	272,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		831.00000	829,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	7,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,076.00000	11,078,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,076.00000	9,078,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,076.00000	7,078,000	32.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,076.00000	5,078,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,076.00000	3,078,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,076.00000	2,078,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		6.00000	6,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,082.00000	1,084,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		133.00000	127,000	12.39	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		209.00000	205,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		929.00000	926,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		5.00000	4,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,226.00000	10,228,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,226.00000	8,228,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,226.00000	6,228,000	31.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,226.00000	4,228,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,226.00000	2,228,000	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		4.00000	4,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,230.00000	1,232,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		86.00000	81,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		312.00000	309,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		783.00000	780,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		9.00000	8,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,774.00000	1,773,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,326.00000	10,328,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,326.00000	8,328,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,326.00000	6,328,000	31.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,326.00000	4,328,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,326.00000	2,328,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		3.00000	3,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,329.00000	1,331,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		64.00000	59,000	13.32	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		390.00000	387,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		688.00000	685,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		14.00000	13,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,674.00000	1,673,000	17.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	1,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,626.00000	10,628,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,626.00000	8,628,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,626.00000	6,628,000	31.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,626.00000	4,628,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,626.00000	2,628,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,627.00000	1,629,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		25.00000	23,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		651.00000	651,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		421.00000	416,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		47.00000	44,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,375.00000	1,373,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,776.00000	10,778,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,776.00000	8,778,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,776.00000	6,778,000	32.06	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	14.55	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,776.00000	4,778,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,776.00000	2,778,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,777.00000	1,779,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		16.00000	14,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		792.00000	792,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		304.00000	298,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		80.00000	76,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,225.00000	1,223,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,076.00000	10,078,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,076.00000	8,078,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,076.00000	6,078,000	30.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,076.00000	4,078,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,924.00000	1,923,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,126.00000	10,128,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,126.00000	8,128,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,126.00000	6,128,000	31.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,126.00000	4,128,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,126.00000	2,128,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		6.00000	5,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,132.00000	1,133,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		115.00000	109,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		241.00000	237,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		880.00000	877,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		6.00000	5,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,874.00000	1,873,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,176.00000	10,178,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,176.00000	8,178,000	33.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,176.00000	6,178,000	31.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,176.00000	4,178,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,824.00000	1,823,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		561.00000	560,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		35.00000	32,000	14.07	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		268.00000	262,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		94.00000	90,000	12.47	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		506.00000	502,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		32.00000	30,000	13.38	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.89000	9.89140		12.92	39,560.00	4	11,404.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		356.00000	352,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		265.00000	262,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		331.00000	326,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		290.00000	286,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		383.00000	378,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		242.00000	238,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		146.00000	143,000	12.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		537.00000	533,000	12.81	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		667.00000	664,000	14.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		158.00000	154,000	14.45	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		747.00000	745,000	14.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		138.00000	135,000	14.75	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		444.00000	440,000	13.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		235.00000	230,000	13.53	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.00370	10.00420		13.11	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		516.00000	512,000	13.03	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		312.00000	308,000	13.03	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		489.00000	485,000	13.05	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		335.00000	331,000	13.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		544.00000	540,000	13.01	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		290.00000	286,000	13.01	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			376.21700	375.30200			0.00	0	8.00
AL7T	On	03/02/2011	Index Future			381.87100	380.94300			49,643,230.00	13	30.00
ALBI	On	04/11/2010	Index Future			346.22900	345.20600			7,291,582,740.00	2,106	638.00
ALBI	On	03/02/2011	Index Future			351.43300	350.39500			5,443,697,170.00	1,549	1,129.00
ALBI	On	05/05/2011	Index Future			356.67100	355.61600			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.93990	6.92150		10.55	346,995.00	50	14,515.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		109.00000	123,000	11.03	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		88.00000	83,000	11.03	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		117.00000	103,000	10.55	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		88.00000	93,000	10.55	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.95120	6.93550		10.92	243,292.00	35	794.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		341.00000	352,000	12.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		106.00000	101,000	12.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		305.00000	314,000	12.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		120.00000	113,000	12.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		379.00000	390,000	12.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		94.00000	89,000	12.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.95930	6.94390		11.01	347,965.00	50	70.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		434.00000	445,000	12.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		140.00000	136,000	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
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		398.00000	408,000	12.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		154.00000	149,000	12.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		472.00000	483,000	12.55	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		128.00000	124,000	12.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.96380	6.94970		11.17	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		482.00000	491,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		182.00000	177,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		448.00000	456,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		198.00000	192,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		518.00000	528,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		168.00000	164,000	12.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.44830	7.45140		12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		917.00000	916,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		766.00000	768,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		896.00000	895,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		795.00000	797,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		938.00000	937,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		737.00000	739,000	12.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.90190	6.92630		9.93	0.00	0	696.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	2,000	15.23	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		777.00000	800,000	15.23	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.57	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		826.00000	850,000	15.57	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		3.00000	3,000	14.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		727.00000	751,000	14.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.97780	7.00270		11.33	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		170.00000	162,000	11.65	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		217.00000	234,000	11.65	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		152.00000	144,000	11.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		249.00000	266,000	11.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		191.00000	182,000	11.49	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		188.00000	204,000	11.49	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.13450	7.07230		14.14	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		145.00000	185,000	14.59	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		123.00000	101,000	14.59	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		123.00000	155,000	14.37	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		151.00000	121,000	14.37	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		175.00000	217,000	14.82	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		103.00000	83,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.23600	7.17280		14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		224.00000	251,000	14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		301.00000	265,000	14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		207.00000	231,000	15.04	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		334.00000	295,000	15.04	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		244.00000	275,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		271.00000	239,000	14.84	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			152.36000	152.13700			0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.61900	154.39200			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			156.87800	156.64700			0.00	0	0.00
GOVI	On	04/11/2010	GOVI			346.87900	345.89400			156,095,550.00	45	63.00
GOVI	On	04/11/2010	GOVI	329.00	Call		168,940.00000	178,790,000		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		168,840.00000	178,690,000		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		169,040.00000	178,890,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI			352.09200	351.09200			158,441,400.00	45	139.00
GOVI	On	03/02/2011	GOVI	343.00	Call		80,920.00000	90,920,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		80,820.00000	90,820,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		81,020.00000	91,020,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			357.34000	356.32400			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		73,240.00000	83,400,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		73,140.00000	83,300,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		73,340.00000	83,500,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2011			146.93300	146.95700			0.00	0	0.00
IGOV	On	05/05/2011			149.12300	149.14700			0.00	0	0.00
IGOV	On	04/08/2011			151.39800	151.42300			0.00	0	0.00
ILBI	On	04/11/2010			391.97300	391.99300			0.00	0	17.00
ILBI	On	03/02/2011			398.02800	397.95300			0.00	0	494.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	17/11/2010			5.81300	5.82500			0.00	0	2,500.00
JIBAR F	On	15/12/2010			5.71800	5.71600			0.00	0	2,500.00
JIBAR F	On	19/01/2011			5.64200	5.64300			0.00	0	0.00
JIBAR F	On	16/02/2011			5.57100	5.56900			0.00	0	0.00
JIBAR F	On	16/03/2011			5.53200	5.54100			0.00	0	5,500.00
JIBAR F	On	20/04/2011			5.54300	5.54100			0.00	0	0.00
JIBAR F	On	15/06/2011			5.55500	5.56300			0.00	0	4,500.00
JIBAR F	On	21/09/2011			5.69700	5.69600			0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.87000	5.86700			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.08400	6.07800			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.33200	6.32200			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.45500	6.45500			0.00	0	40,000.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On 04/11/2010	Index Future			342.35600	341.12800			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			347.50100	346.25500			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			352.68000	351.41500			0.00	0	0.00
R157	On 04/11/2010	Bond Future			6.97800	7.01300		3.75	64,490,599.66	502	3,626.00
R157	On 04/11/2010	Bond Future	8.50	Call		6,748.00000	6,912,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Call		6,967.00000	7,131,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.45	Call		6,529.00000	6,693,000	4.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		2,262.00000	2,427,000	3.86	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.04600	7.08400		4.00	67,154,985.45	515	4,205.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,681.00000	3,833,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		116.00000	99,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,877.00000	4,032,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		98.00000	84,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,487.00000	3,637,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		137.00000	118,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.12000	7.16100		3.75	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,914.00000	3,045,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		469.00000	427,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,074.00000	3,208,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		424.00000	385,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,757.00000	2,885,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		517.00000	472,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,604.00000	2,729,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		569.00000	522,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.19000	7.23500		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,240.00000	2,347,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,196.00000	1,125,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,361.00000	2,471,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,122.00000	1,053,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,122.00000	2,226,000	3.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		1,274.00000	1,200,000	3.78	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.98200	8.04300		9.75	771,213,788.10	6,090	14,466.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,612.00000	12,246,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,057.00000	12,691,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,164.00000	11,798,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,008.00000	7,642,000	10.18	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.03900	8.10100		11.00	753,363,369.15	6,113	23,276.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,023.00000	9,592,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		351.00000	286,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,434.00000	10,010,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		307.00000	249,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,616.00000	9,177,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		402.00000	329,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,908.00000	4,464,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,256.00000	1,446,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.10000	8.16400		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,213.00000	7,689,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,549.00000	1,382,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,558.00000	8,043,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,429.00000	1,271,000	10.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Call		6,875.00000	7,340,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,679.00000	1,501,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,577.00000	4,218,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,919.00000	3,203,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.15800	8.22500		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,737.00000	5,085,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,491.00000	4,177,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,991.00000	5,351,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,256.00000	3,954,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,490.00000	4,827,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,736.00000	4,411,000	10.98	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.68925	209.70870			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,959.00000	207,939,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		207,909.00000	207,889,000		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		208,009.00000	207,989,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.42449	226.87648			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,826.00000	223,374,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		223,776.00000	223,324,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		223,876.00000	223,424,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.76700	6.81300		3.25	0.00	0	1,169.00
R201	On	04/11/2010	Bond Future	8.50	Call		6,000.00000	6,170,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		6,172.00000	6,341,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,828.00000	5,998,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		2,495.00000	2,665,000	3.34	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,596.00000	1,765,000	3.30	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		4,266.00000	4,436,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		276.00000	139,000	3.20	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		44.00000	76,000	3.20	0.00	0	420.00
R201	On	03/02/2011	Bond Future			6.82000	6.86900		3.50	538,128.00	5	324.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,861.00000	4,027,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	15,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,023.00000	4,190,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		15.00000	12,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,699.00000	3,865,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		23.00000	19,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.88600	6.93900		3.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.75	Call		2,817.00000	2,963,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		213.00000	186,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,952.00000	3,100,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		190.00000	165,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,683.00000	2,827,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		237.00000	208,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			6.94800	7.00600		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,601.00000	1,707,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		861.00000	790,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,708.00000	1,817,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		817.00000	749,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,511.00000	1,614,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		922.00000	848,000	3.24	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57400	0.57400			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,486.00000	55,486,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		56,340.00000	56,340,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		54,623.00000	54,623,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44700	0.44700			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,221,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,249.00000	40,249,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,183.00000	38,183,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.54800	7.58400		5.75	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,501.00000	8,695,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,743.00000	8,937,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		8,259.00000	8,453,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.62400	7.66200		6.25	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,422.00000	4,597,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		177.00000	154,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,644.00000	4,822,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		153.00000	133,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,203.00000	4,375,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		205.00000	179,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.70400	7.74400		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,312.00000	3,454,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		811.00000	752,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,488.00000	3,634,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		744.00000	689,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,138.00000	3,277,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		881.00000	818,000	6.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future			7.78200	7.82400		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,633.00000	2,747,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,786.00000	1,696,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,772.00000	2,889,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,686.00000	1,599,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,498.00000	2,608,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,891.00000	1,797,000	5.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.66800	7.70400		6.50	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,790.00000	9,007,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		9,058.00000	9,275,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,521.00000	8,738,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		7,436.00000	7,653,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.73600	7.77400		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,412.00000	4,602,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		273.00000	240,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,654.00000	4,847,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		238.00000	208,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,175.00000	4,360,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		314.00000	277,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.81300	7.85200		6.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		4,299.00000	4,467,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		700.00000	646,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,510.00000	4,682,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		640.00000	590,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,092.00000	4,257,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		765.00000	708,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.88800	7.92900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,659.00000	2,778,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,269.00000	2,161,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,808.00000	2,930,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,144.00000	2,039,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,515.00000	2,630,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,399.00000	2,288,000	6.98	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.52600	6.59200		2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		5,310.00000	5,500,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		5,445.00000	5,635,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		5,176.00000	5,366,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,871.00000	2,061,000	2.58	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,952.00000	4,142,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	450.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	6.75	Put		3.00000	0,000	2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		456.00000	643,000	2.50	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.56700	6.63900		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,552.00000	3,742,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,678.00000	3,869,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,425.00000	3,615,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		5.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.62900	6.70900		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,072.00000	2,238,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		158.00000	128,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,174.00000	2,343,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		140.00000	113,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,971.00000	2,135,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		176.00000	144,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.68500	6.77400		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,162.00000	1,282,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		660.00000	581,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,229.00000	1,353,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		616.00000	541,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,098.00000	1,214,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		707.00000	624,000	2.51	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.77800	7.81300		7.50	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		8,558.00000	8,780,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,838.00000	9,060,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,277.00000	8,499,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		9,394.00000	9,616,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.84200	7.88000		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,379.00000	5,588,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		198.00000	173,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,639.00000	5,851,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		172.00000	149,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,121.00000	5,327,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		228.00000	200,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.91600	7.95500		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,145.00000	4,313,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		937.00000	870,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,356.00000	4,529,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		860.00000	799,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,937.00000	4,101,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,017.00000	947,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			7.98900	8.02900		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,361.00000	3,496,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,077.00000	1,977,000	8.09	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		3,532.00000	3,671,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,960.00000	1,865,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,195.00000	3,327,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,200.00000	2,097,000	8.07	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.88800	7.93300		8.50	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,199.00000	8,497,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,491.00000	8,789,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,905.00000	8,204,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.95200	7.99900		9.00	1,600,642.99	17	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,010.00000	5,272,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		308.00000	265,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,273.00000	5,539,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		270.00000	231,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,751.00000	5,008,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		353.00000	305,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.02000	8.07000		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,859.00000	4,077,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,185.00000	1,086,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,071.00000	4,294,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,093.00000	998,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,653.00000	3,864,000	8.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Put		1,285.00000	1,178,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.08700	8.13800		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,259.00000	3,432,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,568.00000	2,424,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,428.00000	3,606,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,430.00000	2,291,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,095.00000	3,262,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,712.00000	2,562,000	8.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.02200	8.08200		13.75	1,762,246,368.00	21,600	11,100.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,653.00000	8,197,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,035.00000	8,580,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,267.00000	7,811,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		3,638.00000	4,183,000	14.16	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	14.16	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		31.00000	2,000	13.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		1,526.00000	2,041,000	13.96	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,533.00000	10,078,000	14.76	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,089.00000	2,544,000	13.55	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		0.00000	0,000	13.55	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.06500	8.12700		14.50	1,789,806,857.04	21,612	23,685.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		7,586.00000	8,081,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		349.00000	287,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,926.00000	8,427,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		307.00000	251,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,245.00000	7,734,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		394.00000	325,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.11100	8.17400		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,828.00000	5,194,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,024.00000	1,830,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,096.00000	5,472,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,876.00000	1,692,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,566.00000	4,921,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,182.00000	1,976,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.15400	8.21900		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,402.00000	5,754,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,999.00000	2,779,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,651.00000	6,012,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,833.00000	2,621,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,158.00000	5,501,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,174.00000	2,945,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,485.00000	15,015,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		391.00000	348,000	15.82	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.80811	121.81516			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,715.00000	118,708,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		118,665.00000	118,658,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		118,765.00000	118,758,000		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			2.23400	2.23300			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		2,966.00000	2,960,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		3,247.00000	3,242,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	1,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		2,683.00000	2,677,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.06800	2.06600			55,232,655.94	539	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		2,429.00000	2,418,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		2,705.00000	2,693,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		1.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		2,152.00000	2,141,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.65200	2.65100			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,324.00000	3,314,000		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		3,790.00000	3,780,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	2.95	Call		2,855.00000	2,846,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.56500	2.56500		0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,084.00000	4,084,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,541.00000	4,541,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		3,624.00000	3,624,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			342.79300	341.86800		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			347.87500	346.93600		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			352.95600	352.00300		0.00	0	0.00
<b>Total for Derivatives :</b>									<b>18,399,355,932.63</b>	<b>65,490</b>	<b>1,172,976.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			208.57700	208.30758		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>18,399,355,932.63</b>	<b>65,490</b>	<b>1,172,976.00</b>	