



Daily MTM Report

Daily summary for: 16/09/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			7.23900	7.18570		13.89	64,716,660.00	8,940	326,049.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,764.00000	8,711,000	39.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,764.00000	6,711,000	36.34	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,764.00000	4,711,000	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		2.00000	2,000	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,766.00000	2,713,000	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		43.00000	46,000	17.51	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		807.00000	757,000	17.51	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		339.00000	376,000	14.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		103.00000	87,000	14.28	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,238.00000	1,291,000	17.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		2.00000	2,000	17.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,236.00000	2,289,000	21.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,236.00000	3,289,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		16.00000	17,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,380.00000	1,328,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,814.00000	8,761,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,814.00000	6,761,000	36.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,814.00000	4,761,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1.00000	2,000	25.24	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,815.00000	2,763,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		306.00000	340,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		120.00000	101,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,188.00000	1,241,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,186.00000	2,239,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,186.00000	3,239,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,864.00000	8,811,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,864.00000	6,811,000	36.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,864.00000	4,811,000	29.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,865.00000	2,812,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		36.00000	38,000	18.03	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		900.00000	849,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		274.00000	307,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		138.00000	118,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,139.00000	1,192,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,136.00000	2,189,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,136.00000	3,189,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,914.00000	8,861,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,914.00000	6,861,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,914.00000	4,861,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,915.00000	2,862,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		33.00000	35,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		947.00000	896,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		245.00000	275,000	14.08	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		159.00000	136,000	14.08	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,089.00000	1,142,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,086.00000	2,139,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,086.00000	3,139,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		39.00000	42,000	17.77	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		853.00000	803,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,964.00000	8,911,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,964.00000	6,911,000	36.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,964.00000	4,911,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,965.00000	2,912,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		30.00000	32,000	18.55	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		994.00000	943,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		217.00000	245,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		181.00000	156,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,040.00000	1,092,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,036.00000	2,089,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,036.00000	3,089,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,014.00000	8,961,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,014.00000	6,961,000	37.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,014.00000	4,961,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,015.00000	2,962,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		28.00000	29,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,042.00000	990,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		192.00000	217,000	13.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		206.00000	178,000	13.95	534,000.00	3,000	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		990.00000	1,043,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,986.00000	2,039,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,986.00000	3,039,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,064.00000	9,011,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,064.00000	7,011,000	37.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.65	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		5,064.00000	5,011,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,065.00000	3,012,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		25.00000	27,000	19.07	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,089.00000	1,038,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		173.00000	192,000	13.89	0.00	0	5.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		237.00000	203,000	13.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		942.00000	994,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,936.00000	1,989,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,936.00000	2,989,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,264.00000	9,211,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,264.00000	7,211,000	37.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,264.00000	5,211,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,265.00000	3,212,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		19.00000	19,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,283.00000	1,230,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		114.00000	125,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		378.00000	336,000	14.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		751.00000	801,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		15.00000	12,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,736.00000	1,790,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,736.00000	2,789,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,214.00000	9,161,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,214.00000	7,161,000	37.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,214.00000	5,161,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,215.00000	3,162,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		20.00000	21,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,234.00000	1,182,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		126.00000	139,000	14.66	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		340.00000	300,000	14.66	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		798.00000	849,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		12.00000	10,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,786.00000	1,839,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,786.00000	2,839,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		15.00000	16,000	20.88	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		1,429.00000	1,377,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,314.00000	9,261,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,314.00000	7,261,000	37.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,314.00000	5,261,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,315.00000	3,262,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		17.00000	18,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,331.00000	1,279,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		102.00000	113,000	15.18	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		416.00000	374,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		705.00000	755,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		19.00000	16,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,686.00000	1,740,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,686.00000	2,739,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		23.00000	25,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,137.00000	1,086,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,664.00000	8,611,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,664.00000	6,611,000	36.06	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	11.85	Call		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,664.00000	4,611,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,666.00000	2,613,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		51.00000	55,000	17.00	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		715.00000	666,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		411.00000	451,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		75.00000	62,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,337.00000	1,391,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,336.00000	2,389,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,336.00000	3,389,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,714.00000	8,661,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,714.00000	6,661,000	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,714.00000	4,661,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,716.00000	2,663,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		47.00000	50,000	17.25	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		761.00000	711,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		374.00000	412,000	14.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		88.00000	73,000	14.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,288.00000	1,341,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,286.00000	2,339,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,286.00000	3,339,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,114.00000	9,061,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,114.00000	7,061,000	37.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,114.00000	5,061,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,115.00000	3,062,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		155.00000	172,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		269.00000	233,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		893.00000	945,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	6,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,886.00000	1,939,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,886.00000	2,939,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,164.00000	9,111,000	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	14.35	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,164.00000	7,111,000	37.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,164.00000	5,111,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,165.00000	3,112,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		22.00000	23,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,186.00000	1,134,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		140.00000	155,000	14.40	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		304.00000	266,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		846.00000	897,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		10.00000	8,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,836.00000	1,889,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,836.00000	2,889,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,864.00000	7,811,000	39.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,864.00000	5,811,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,864.00000	3,811,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		9.00000	9,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,873.00000	1,820,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,136.00000	4,189,000	20.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,922.00000	1,869,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		8.00000	8,000	23.47	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		4.00000	4,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,318.00000	2,265,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		8.00000	7,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,022.00000	1,968,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		4.00000	4,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,368.00000	2,315,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		56.00000	61,000	16.74	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		670.00000	622,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,724.00000	1,671,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		10.00000	10,000	22.43	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		497.00000	453,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		83.00000	92,000	15.70	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,626.00000	1,573,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		12.00000	12,000	21.92	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		68.00000	75,000	16.22	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		582.00000	536,000	16.22	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,823.00000	1,770,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		9.00000	9,000	22.95	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		456.00000	413,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		92.00000	102,000	15.44	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.34190	7.28640		14.65	462,539.70	63	35,905.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		123.00000	131,000	17.33	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		837.00000	789,000	17.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		116.00000	124,000	17.54	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		880.00000	832,000	17.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		131.00000	139,000	17.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		795.00000	747,000	17.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,287.00000	1,235,000	19.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		73.00000	77,000	19.39	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,225.00000	3,170,000	25.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		11.00000	12,000	25.05	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		309.00000	278,000	14.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		295.00000	320,000	14.63	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,194.00000	1,143,000	18.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		80.00000	85,000	18.98	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		441.00000	402,000	15.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		227.00000	244,000	15.27	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		477.00000	436,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		213.00000	228,000	15.48	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		514.00000	472,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		200.00000	214,000	15.68	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.44200	7.38570		14.78	13,395,600.00	1,800	12,380.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		352.00000	373,000	14.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		416.00000	381,000	14.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		335.00000	355,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		449.00000	413,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		370.00000	396,000	14.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		384.00000	354,000	14.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		789.00000	835,000	14.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		103.00000	93,000	14.21	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.31670	11.21700		12.63	7,751,939.50	685	22,288.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		99.00000	116,000	14.47	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		782.00000	699,000	14.47	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		740.00000	658,000	14.32	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		107.00000	125,000	14.32	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.46990	11.36690		13.52	0.00	0	20,349.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		287.00000	319,000	14.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		720.00000	649,000	14.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		274.00000	305,000	14.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		757.00000	685,000	14.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		301.00000	335,000	14.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		684.00000	615,000	14.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		482.00000	423,000	13.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		399.00000	443,000	13.52	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,330.00000	1,243,000	16.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		147.00000	163,000	16.11	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.61740	11.51350		13.84	0.00	0	1,502.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		428.00000	467,000	14.31	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		765.00000	700,000	14.31	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		413.00000	450,000	14.40	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		800.00000	733,000	14.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		444.00000	484,000	14.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		731.00000	667,000	14.22	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08400		17.15	2,538.00	30	211.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		242.00000	262,000	19.58	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		442.00000	402,000	19.58	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		65.00000	70,000	23.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,265.00000	1,210,000	23.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		847.00000	900,000	18.15	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		47.00000	40,000	18.15	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08590	0.08530		21.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		408.00000	432,000	20.08	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		578.00000	542,000	20.08	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		180.00000	190,000	22.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,350.00000	1,300,000	22.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		946.00000	994,000	17.69	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		116.00000	104,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.48050	9.35530		12.22	739,479.00	78	13,923.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,845.00000	10,720,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,845.00000	8,720,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,845.00000	6,720,000	30.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.06	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	14.20	Put		4,845.00000	4,720,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,847.00000	2,722,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		9.00000	10,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,854.00000	1,730,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		44.00000	55,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		889.00000	775,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		310.00000	394,000	12.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		155.00000	114,000	12.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,161.00000	1,285,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		6.00000	5,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		2.00000	2,000	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,697.00000	2,572,000	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,895.00000	10,770,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,895.00000	8,770,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,895.00000	6,770,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,895.00000	4,770,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	2,000	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,896.00000	2,772,000	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		8.00000	9,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,903.00000	1,779,000	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		40.00000	50,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		935.00000	820,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		280.00000	360,000	12.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		175.00000	130,000	12.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,112.00000	1,235,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		7.00000	5,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,595.00000	11,470,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,595.00000	9,470,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,595.00000	7,470,000	32.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,595.00000	5,470,000	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,596.00000	3,471,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		2.00000	3,000	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,597.00000	2,473,000	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		12.00000	14,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,607.00000	1,484,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		70.00000	90,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		665.00000	560,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		483.00000	583,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		78.00000	53,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.28	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	20.85	Put		11,495.00000	11,370,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,495.00000	9,370,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,495.00000	7,370,000	31.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,495.00000	5,370,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,496.00000	3,371,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		3.00000	3,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,498.00000	2,373,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		14.00000	17,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,509.00000	1,387,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		85.00000	110,000	13.36	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		580.00000	480,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		562.00000	668,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		57.00000	38,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,645.00000	10,520,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,645.00000	8,520,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,645.00000	6,520,000	30.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,645.00000	4,520,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		2.00000	3,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,647.00000	2,523,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		11.00000	13,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,656.00000	1,533,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		64.00000	82,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		709.00000	602,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		445.00000	543,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		90.00000	63,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,359.00000	1,483,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		4.00000	3,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,745.00000	10,620,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,745.00000	8,620,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,745.00000	6,620,000	30.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,745.00000	4,620,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		2.00000	2,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,747.00000	2,622,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		10.00000	11,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,755.00000	1,631,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		53.00000	67,000	14.17	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		798.00000	687,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		374.00000	465,000	12.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		119.00000	85,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,260.00000	1,384,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		5.00000	4,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,045.00000	10,920,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,045.00000	8,920,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,045.00000	6,920,000	30.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,045.00000	4,920,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,046.00000	2,921,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		6.00000	7,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,051.00000	1,927,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		30.00000	38,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,075.00000	958,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		205.00000	269,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		250.00000	189,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		966.00000	1,088,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		11.00000	8,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,195.00000	11,070,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,195.00000	9,070,000	33.28	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	16.55	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,195.00000	7,070,000	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,195.00000	5,070,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,196.00000	3,071,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		5.00000	6,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,200.00000	2,076,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		23.00000	29,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,218.00000	1,099,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		154.00000	198,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		349.00000	268,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		825.00000	942,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	12,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,495.00000	10,370,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,495.00000	8,370,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,495.00000	6,370,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,495.00000	4,370,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,508.00000	1,633,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		3.00000	3,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.28	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	19.90	Put		10,545.00000	10,420,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,545.00000	8,420,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,545.00000	6,420,000	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,545.00000	4,420,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,548.00000	2,423,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		13.00000	16,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,558.00000	1,436,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		77.00000	100,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		622.00000	520,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		522.00000	625,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		67.00000	45,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,458.00000	1,583,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		3.00000	3,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,595.00000	10,470,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,595.00000	8,470,000	33.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,595.00000	6,470,000	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,595.00000	4,470,000	24.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,409.00000	1,533,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		4.00000	3,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		981.00000	866,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		36.00000	46,000	14.83	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		139.00000	180,000	12.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		384.00000	300,000	12.55	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		252.00000	328,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		197.00000	148,000	12.32	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.60990	9.48160		12.86	0.00	0	12,144.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		236.00000	278,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		554.00000	468,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		223.00000	263,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		591.00000	503,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		250.00000	295,000	13.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		518.00000	435,000	13.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		352.00000	291,000	12.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		334.00000	401,000	12.85	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,042.00000	934,000	15.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		124.00000	144,000	15.34	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,130.00000	1,020,000	15.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		112.00000	130,000	15.65	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.73420	9.60480		13.14	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		363.00000	413,000	13.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		558.00000	479,000	13.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		348.00000	395,000	13.41	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		593.00000	511,000	13.41	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		380.00000	431,000	13.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		525.00000	447,000	13.14	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			373.12400	375.28300			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			344.45700	346.73700			0.00	0	1,308.00
ALBI	On	03/02/2011	Index Future			349.76900	352.08500			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.72540	6.68820		10.68	3,369,425.40	501	15,096.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		70.00000	80,000	11.34	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		282.00000	255,000	11.34	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		321.00000	292,000	11.51	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		59.00000	67,000	11.51	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.74370	6.70460		11.62	269,748.00	40	636.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		219.00000	242,000	11.66	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		214.00000	198,000	11.66	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		200.00000	216,000	11.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		245.00000	222,000	11.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		246.00000	269,000	11.71	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		191.00000	175,000	11.71	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.75730	6.71800		11.92	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		309.00000	333,000	11.99	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		241.00000	226,000	11.99	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		283.00000	305,000	11.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		265.00000	248,000	11.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		337.00000	361,000	12.03	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		219.00000	204,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.03730	6.99140		11.86	0.00	0	858.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		22.00000	25,000	14.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		731.00000	688,000	14.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		19.00000	21,000	14.53	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		778.00000	734,000	14.53	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		25.00000	28,000	14.15	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		684.00000	641,000	14.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.11930	7.07170		10.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		214.00000	241,000	10.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		192.00000	172,000	10.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		193.00000	213,000	10.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		221.00000	194,000	10.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		242.00000	271,000	10.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		170.00000	152,000	10.44	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.14990	7.18010		14.82	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		284.00000	262,000	14.97	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		154.00000	162,000	14.97	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		255.00000	234,000	14.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		175.00000	184,000	14.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		315.00000	292,000	15.05	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		135.00000	142,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.25850	7.28680		15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		335.00000	317,000	15.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		298.00000	309,000	15.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		311.00000	298,000	15.65	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		324.00000	340,000	15.65	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		359.00000	341,000	15.41	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		272.00000	283,000	15.41	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.37000	149.81400			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.58300	152.01900			0.00	0	0.00
GOVI On	04/11/2010	GOVI			344.91200	347.13200			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		181,320.00000	159,120,000		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		181,220.00000	159,020,000		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		181,420.00000	159,220,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/11/2010	Index Future			398.95300	399.00200			0.00	0	507.00
ILBI On	03/02/2011	Index Future			405.65500	405.70400			0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.05000	6.01000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.04000	6.01000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.97000	5.98000			0.00	1	1.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.95000	5.94000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.95000	5.90000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.94000	5.90000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.05000	6.01000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.27000	6.21000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.47000	6.39000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.70000	6.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.92000	6.84000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.99000	6.85000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			341.63800	344.23800			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			346.90600	349.54800			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.28100	7.17800		4.00	13,086,288.02	103	4,937.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,977.00000	5,499,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1.00000	3,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,195.00000	5,717,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,758.00000	5,281,000	4.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		2.00000	4,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		245.00000	361,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,735.00000	1,372,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.35900	7.24900		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,291.00000	2,916,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		458.00000	567,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,465.00000	3,082,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		418.00000	519,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,120.00000	2,753,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		501.00000	619,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.43900	7.32000		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,711.00000	2,386,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		932.00000	1,103,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,857.00000	2,523,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		873.00000	1,035,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,569.00000	2,253,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		995.00000	1,175,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.91200	7.79600		10.25	0.00	0	16,933.00
R186	On	04/11/2010	Bond Future	9.25	Call		14,215.00000	12,991,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		7.00000	12,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		14,659.00000	13,434,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		6.00000	10,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		13,769.00000	12,546,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		9.00000	15,000	11.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	8.75	Put		63.00000	106,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		9,668.00000	8,481,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.96100	7.84100		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,807.00000	10,685,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		445.00000	575,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		12,223.00000	11,090,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		406.00000	525,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		11,393.00000	10,281,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		489.00000	629,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		3,648.00000	4,348,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,686.00000	2,134,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.01200	7.88800		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		10,202.00000	9,228,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,729.00000	2,029,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		10,571.00000	9,584,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,633.00000	1,919,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,835.00000	8,876,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,830.00000	2,145,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.58900	1.58300			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		415.00000	400,000		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		539.00000	524,000		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		291.00000	276,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			2.66100	2.66000			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		4,937.00000	4,924,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		5,553.00000	5,540,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		4,317.00000	4,304,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.20900	7.09000		4.00	0.00	0	1,691.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,987.00000	4,556,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	3,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,158.00000	4,726,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,815.00000	4,385,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	4,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,661.00000	1,321,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		181.00000	273,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		394.00000	564,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		975.00000	712,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,275.00000	2,860,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		24.00000	41,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,429.00000	1,784,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		182.00000	104,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.28300	7.15500		4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		3,106.00000	2,743,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		252.00000	328,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,245.00000	2,876,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		225.00000	295,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,945.00000	2,585,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		257.00000	336,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.36700	7.22900		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,422.00000	2,126,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		758.00000	906,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,537.00000	2,233,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		715.00000	855,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,310.00000	2,021,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		804.00000	959,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.59400	2.59300			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		8,220.00000	8,201,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		9,074.00000	9,055,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		7,358.00000	7,339,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.74600	7.63900		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,206.00000	7,635,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,447.00000	7,876,000	7.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,964.00000	7,393,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.82400	7.71100		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,484.00000	4,015,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		493.00000	608,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,690.00000	4,213,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		453.00000	560,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,280.00000	3,819,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		536.00000	659,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.90200	7.78400		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,451.00000	3,059,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,150.00000	1,347,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,625.00000	3,224,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,081.00000	1,269,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,280.00000	2,898,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,223.00000	1,430,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.84200	7.74600		7.25	0.00	0	2,252.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,540.00000	7,967,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2.00000	3,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,807.00000	8,234,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2.00000	3,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,272.00000	7,700,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		3.00000	5,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			7.91100	7.81000		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,489.00000	4,024,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		561.00000	683,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,717.00000	4,243,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		511.00000	625,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,264.00000	3,808,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		614.00000	745,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.98500	7.87900		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,671.00000	4,249,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,225.00000	1,402,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,874.00000	4,443,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,157.00000	1,325,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,471.00000	4,057,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,297.00000	1,482,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.05300	6.93400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,333.00000	3,996,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,467.00000	4,130,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,198.00000	3,861,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,077.00000	830,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		184.00000	274,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,982.00000	2,650,000	3.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.00	Put		8.00000	13,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		795.00000	1,031,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		270.00000	169,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.12900	6.99800		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,735.00000	2,436,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		138.00000	184,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,847.00000	2,544,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		123.00000	164,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,622.00000	2,327,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		153.00000	202,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.22400	7.07900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,619.00000	1,395,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		606.00000	732,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,702.00000	1,473,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		569.00000	691,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,537.00000	1,320,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		643.00000	777,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.89800	7.80200		8.25	98,112.86	1	811.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,632.00000	8,029,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		4.00000	6,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,911.00000	8,308,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		3.00000	5,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,352.00000	7,751,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		5.00000	9,000	9.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.40	Call		0.00000	8,862,000	9.31	8,862.00	1	1.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	3,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.96200	7.86200		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,729.00000	5,210,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		437.00000	534,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,977.00000	5,451,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		399.00000	488,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,483.00000	4,972,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		479.00000	583,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.03100	7.92700		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,718.00000	4,284,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,341.00000	1,532,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,930.00000	4,487,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,266.00000	1,447,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,509.00000	4,084,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,421.00000	1,620,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.92700	7.84100		8.75	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,813.00000	8,244,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3.00000	5,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		9,104.00000	8,534,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2.00000	3,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,521.00000	7,952,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		5.00000	7,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.98700	7.89800		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Call		5,911.00000	5,431,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		552.00000	652,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		6,167.00000	5,680,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		507.00000	599,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,657.00000	5,184,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		602.00000	708,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.04800	7.95600		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,799.00000	4,391,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,399.00000	1,578,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		5,021.00000	4,605,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,317.00000	1,487,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,580.00000	4,180,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,486.00000	1,672,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.87500	7.74800		13.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		10,770.00000	9,576,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		9.00000	19,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		11,151.00000	9,955,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		8.00000	15,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		10,387.00000	9,195,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		12.00000	24,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		6,845.00000	5,717,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		99.00000	175,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		280.00000	461,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		4,882.00000	3,860,000	13.70	0.00	0	54.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Call		12,644.00000	11,443,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		3.00000	5,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		1,582.00000	2,228,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,601.00000	1,043,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.91100	7.78200		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		10,831.00000	9,743,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		413.00000	538,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		11,179.00000	10,082,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		379.00000	494,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		10,482.00000	9,404,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		450.00000	584,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.94700	7.81500		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		7,729.00000	6,824,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,646.00000	1,971,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		8,047.00000	7,126,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,548.00000	1,857,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		7,413.00000	6,524,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,750.00000	2,091,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.98000	7.84400		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		8,590.00000	7,722,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,791.00000	3,181,000	16.85	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,914.00000	8,034,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,700.00000	3,078,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		8,204.00000	7,349,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,824.00000	3,227,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	10.10	Call		18,247.00000	17,111,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		757.00000	879,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.60800	2.60700			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		6,585.00000	6,571,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		7,224.00000	7,210,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		5,941.00000	5,927,000		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			2.41200	2.41100			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,933.00000	1,928,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		2,215.00000	2,209,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		1,651.00000	1,645,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.68100	2.68000			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,043.00000	3,033,000		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		3,509.00000	3,499,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		2,574.00000	2,565,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010			340.47400	343.04000			0.00	0	100.00
TRT1	On	03/02/2011			345.48500	348.08700			0.00	0	0.00
Total for Derivatives :									104,435,192.48	15,243	1,027,581.00

i-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011			6.19000	6.09000			0.00	0	0.00
R157	On	15/09/2015			7.24000	7.14000			0.00	0	0.00
R186	On	21/12/2026			7.88500	7.77000			0.00	0	0.00
R189	On	31/03/2013			1.48000	1.48000			0.00	0	0.00
R197	On	07/12/2023			2.62000	2.62000			0.00	0	0.00
R201	On	21/12/2014			7.17000	7.05500			0.00	0	0.00
R202	On	07/12/2033			2.57000	2.57000			0.00	0	0.00
R203	On	15/09/2017			7.70500	7.60000			0.00	0	0.00
R204	On	21/12/2018			7.80500	7.71000			0.00	0	0.00
R206	On	15/01/2014			7.01500	6.90000			0.00	0	0.00
R207	On	15/01/2020			7.86500	7.77000			0.00	0	0.00
R208	On	31/03/2021			7.89500	7.81000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			7.85500	7.73000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.58000	2.58000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.35000	2.35000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.64000	2.64000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										104,435,192.48	15,243	1,027,581.00