



Daily MTM Report

Daily summary for: 29/09/2010

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			7.05220	7.07570		13.68	100,430,380.20	14,241	315,127.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,874.00000	8,898,000	39.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,874.00000	6,898,000	37.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,874.00000	4,898,000	32.37	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		1.00000	0,000	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,875.00000	2,898,000	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		22.00000	15,000	16.94	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		896.00000	913,000	16.94	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		247.00000	232,000	13.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		121.00000	130,000	13.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,128.00000	1,105,000	16.94	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		2.00000	3,000	16.94	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,126.00000	2,102,000	23.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,126.00000	3,102,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		7.00000	3,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,481.00000	1,501,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,924.00000	8,948,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,924.00000	6,948,000	38.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,924.00000	4,948,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	24.69	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,924.00000	2,948,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		217.00000	203,000	13.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		141.00000	151,000	13.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,078.00000	1,055,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,076.00000	2,052,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,076.00000	3,052,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,974.00000	8,998,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,974.00000	6,998,000	38.10	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	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,974.00000	4,998,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,974.00000	2,998,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		18.00000	11,000	17.30	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		992.00000	1,009,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		188.00000	175,000	13.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		162.00000	173,000	13.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,029.00000	1,005,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,026.00000	2,002,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,026.00000	3,002,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,024.00000	9,048,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,024.00000	7,048,000	38.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,024.00000	5,048,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,024.00000	3,048,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		16.00000	10,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,040.00000	1,058,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		167.00000	154,000	13.86	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		191.00000	202,000	13.86	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		980.00000	956,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,976.00000	1,952,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,976.00000	2,952,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		20.00000	13,000	17.12	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		944.00000	961,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,074.00000	9,098,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,074.00000	7,098,000	38.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,074.00000	5,098,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,074.00000	3,098,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		15.00000	9,000	17.67	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,089.00000	1,107,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		148.00000	136,000	14.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		222.00000	234,000	14.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		931.00000	908,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,926.00000	1,902,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,926.00000	2,902,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,124.00000	9,148,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,124.00000	7,148,000	38.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,124.00000	5,148,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,124.00000	3,148,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		13.00000	7,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,137.00000	1,155,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		131.00000	119,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		255.00000	267,000	14.22	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		882.00000	859,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,876.00000	1,852,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,876.00000	2,852,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,174.00000	9,198,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,174.00000	7,198,000	38.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.54	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		5,174.00000	5,198,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,174.00000	3,198,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		12.00000	7,000	18.03	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,186.00000	1,205,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		116.00000	104,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		290.00000	302,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		834.00000	811,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		8.00000	9,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,826.00000	1,802,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,826.00000	2,802,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,374.00000	9,398,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,374.00000	7,398,000	38.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,374.00000	5,398,000	34.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,374.00000	3,398,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		8.00000	4,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,382.00000	1,402,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		71.00000	60,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		445.00000	458,000	15.13	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		646.00000	624,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	22,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,626.00000	1,603,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,626.00000	2,602,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,324.00000	9,348,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,324.00000	7,348,000	38.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,324.00000	5,348,000	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,324.00000	3,348,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		9.00000	4,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,333.00000	1,352,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		80.00000	69,000	14.95	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		404.00000	417,000	14.95	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		692.00000	669,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		16.00000	17,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,676.00000	1,653,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,676.00000	2,652,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		6.00000	3,000	19.30	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		1,530.00000	1,551,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,424.00000	9,448,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,424.00000	7,448,000	38.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,424.00000	5,448,000	34.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,424.00000	3,448,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		8.00000	3,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,432.00000	1,451,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		63.00000	52,000	15.31	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		487.00000	500,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		601.00000	579,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		25.00000	27,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,576.00000	1,553,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,576.00000	2,552,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		11.00000	6,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,235.00000	1,254,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,774.00000	8,798,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,774.00000	6,798,000	37.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,774.00000	4,798,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,775.00000	2,798,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		28.00000	19,000	16.58	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		802.00000	817,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		315.00000	297,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		89.00000	95,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,227.00000	1,204,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,226.00000	2,202,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,226.00000	3,202,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,824.00000	8,848,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,824.00000	6,848,000	37.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,824.00000	4,848,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,825.00000	2,848,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		25.00000	17,000	16.76	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		849.00000	865,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		280.00000	264,000	14.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		104.00000	112,000	14.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,178.00000	1,154,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,176.00000	2,152,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,176.00000	3,152,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,224.00000	9,248,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,224.00000	7,248,000	38.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,224.00000	5,248,000	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,224.00000	3,248,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		103.00000	91,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		327.00000	339,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		786.00000	763,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		10.00000	11,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,776.00000	1,753,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,776.00000	2,752,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,274.00000	9,298,000	39.53	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	38.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,274.00000	7,298,000	38.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,274.00000	5,298,000	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,274.00000	3,298,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		10.00000	5,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,284.00000	1,303,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		91.00000	79,000	14.77	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		365.00000	377,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		739.00000	716,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	14,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,726.00000	1,703,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,726.00000	2,702,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,974.00000	7,998,000	39.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,974.00000	5,998,000	36.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,974.00000	3,998,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		3.00000	1,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,977.00000	1,999,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,026.00000	4,002,000	20.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,027.00000	2,049,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		3.00000	1,000	21.13	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		1.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,425.00000	2,448,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2.00000	1,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,126.00000	2,149,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,475.00000	2,498,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		31.00000	22,000	16.40	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		755.00000	770,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,828.00000	1,849,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		4.00000	1,000	20.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		574.00000	587,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		50.00000	39,000	15.67	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,729.00000	1,750,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		5.00000	2,000	20.02	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		39.00000	29,000	16.03	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		663.00000	677,000	16.03	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,928.00000	1,949,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		4.00000	1,000	20.75	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		530.00000	543,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		56.00000	45,000	15.49	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.14980	7.17420		14.26	3,567,750.20	499	36,463.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		92.00000	86,000	17.88	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		918.00000	936,000	17.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		87.00000	81,000	18.09	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		963.00000	981,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		98.00000	92,000	17.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		874.00000	892,000	17.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,379.00000	1,400,000	20.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		53.00000	50,000	20.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,329.00000	3,353,000	23.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	3,000	23.26	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		358.00000	370,000	14.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		232.00000	220,000	14.89	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,285.00000	1,305,000	19.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		59.00000	55,000	19.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		501.00000	516,000	15.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		175.00000	166,000	15.75	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		540.00000	555,000	15.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		164.00000	155,000	15.96	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		579.00000	595,000	16.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		153.00000	145,000	16.17	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		0.00000	337,000	14.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		0.00000	237,000	14.68	1,777,500.00	7,500	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.24650	7.27190		14.55	3,050,776.50	421	13,955.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		293.00000	283,000	15.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		471.00000	487,000	15.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		278.00000	268,000	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	
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		506.00000	522,000	15.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		309.00000	298,000	15.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		437.00000	452,000	15.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		695.00000	676,000	14.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		123.00000	130,000	14.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.13340	11.17890		12.93	4,664,894.60	419	21,781.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		82.00000	68,000	15.03	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		803.00000	835,000	15.03	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		760.00000	791,000	14.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		89.00000	74,000	14.89	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.28050	11.32770		13.39	56,402.50	5	22,361.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		266.00000	241,000	14.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		738.00000	761,000	14.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		253.00000	229,000	14.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		775.00000	799,000	14.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		279.00000	253,000	14.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		701.00000	723,000	14.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		495.00000	511,000	13.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		373.00000	341,000	13.76	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,355.00000	1,389,000	16.49	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		133.00000	119,000	16.49	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.42570	11.47470		13.63	0.00	0	1,502.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		406.00000	378,000	14.53	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		781.00000	802,000	14.53	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	11.90	Call		392.00000	365,000	14.63	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		817.00000	839,000	14.63	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		422.00000	393,000	14.43	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		747.00000	767,000	14.43	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08440		17.36	0.00	0	141.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		231.00000	226,000	19.72	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		391.00000	396,000	19.72	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		52.00000	50,000	23.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,212.00000	1,220,000	23.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		875.00000	866,000	18.62	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		35.00000	36,000	18.62	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08560	0.08570		21.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		405.00000	400,000	20.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		535.00000	540,000	20.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		169.00000	166,000	22.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,299.00000	1,306,000	22.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		971.00000	962,000	17.83	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		101.00000	102,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.58410	9.58110		12.42	45,821,582.10	4,781	10,182.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,619.00000	10,616,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,619.00000	8,616,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,619.00000	6,616,000	31.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,619.00000	4,616,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,621.00000	2,617,000	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		9.00000	6,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,628.00000	1,622,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		62.00000	55,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		681.00000	671,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		461.00000	460,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		80.00000	76,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,384.00000	1,387,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		3.00000	3,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		2.00000	1,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,471.00000	2,467,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,669.00000	10,666,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,669.00000	8,666,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,669.00000	6,666,000	31.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,669.00000	4,666,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,671.00000	2,667,000	19.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		9.00000	5,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,678.00000	1,671,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		56.00000	49,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		725.00000	715,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		424.00000	423,000	12.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		93.00000	89,000	12.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,335.00000	1,337,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		4.00000	3,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,369.00000	11,366,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,369.00000	9,366,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,369.00000	7,366,000	32.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,369.00000	5,366,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,370.00000	3,366,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		3.00000	1,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,372.00000	2,367,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		14.00000	10,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,383.00000	1,376,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		104.00000	97,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		473.00000	463,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		666.00000	666,000	12.86	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	8.95	Put		35.00000	32,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,269.00000	11,266,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,269.00000	9,266,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,269.00000	7,266,000	32.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,269.00000	5,266,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,270.00000	3,266,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		3.00000	2,000	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,272.00000	2,268,000	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		17.00000	13,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,286.00000	1,279,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		128.00000	121,000	13.11	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		397.00000	387,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		755.00000	756,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		24.00000	22,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,419.00000	10,416,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,419.00000	8,416,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,419.00000	6,416,000	31.50	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	14.00	Call		0.00000	0,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,419.00000	4,416,000	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		2.00000	1,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,421.00000	2,417,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		13.00000	9,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,432.00000	1,425,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		94.00000	87,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		513.00000	503,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		622.00000	623,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	39,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,583.00000	1,586,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,519.00000	10,516,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,519.00000	8,516,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,519.00000	6,516,000	31.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,519.00000	4,516,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		2.00000	1,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,521.00000	2,517,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		11.00000	7,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,530.00000	1,523,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		76.00000	69,000	13.79	0.00	0	375.00

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	10.10	Put		595.00000	585,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		539.00000	539,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		58.00000	55,000	12.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,484.00000	1,486,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		3.00000	2,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,819.00000	10,816,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,819.00000	8,816,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,819.00000	6,816,000	32.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,819.00000	4,816,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,820.00000	2,817,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		7.00000	4,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,826.00000	1,820,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		41.00000	35,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		860.00000	851,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		323.00000	320,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		142.00000	136,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,186.00000	1,188,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		5.00000	4,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,969.00000	10,966,000	33.53	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	18.55	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,969.00000	8,966,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,969.00000	6,966,000	32.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,969.00000	4,966,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,970.00000	2,967,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		5.00000	3,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,974.00000	1,969,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		31.00000	25,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,000.00000	991,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		237.00000	233,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		206.00000	199,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,038.00000	1,040,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		7.00000	6,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,269.00000	10,266,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,269.00000	8,266,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,269.00000	6,266,000	31.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,269.00000	4,266,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,732.00000	1,735,000	17.35	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	7.85	Put		1.00000	1,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,319.00000	10,316,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,319.00000	8,316,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,319.00000	6,316,000	31.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,319.00000	4,316,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	2,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,322.00000	2,318,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		16.00000	11,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,335.00000	1,327,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		115.00000	109,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		434.00000	425,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		710.00000	710,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		29.00000	26,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,683.00000	1,685,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,369.00000	10,366,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,369.00000	8,366,000	33.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,369.00000	6,366,000	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,369.00000	4,366,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,633.00000	1,636,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		769.00000	760,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		50.00000	44,000	14.34	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		211.00000	208,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		230.00000	224,000	12.42	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		389.00000	387,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		108.00000	103,000	12.62	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.71110	9.70970		12.68	262,199.70	27	12,157.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		306.00000	298,000	12.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		396.00000	387,000	12.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		289.00000	281,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		429.00000	420,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		325.00000	317,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		365.00000	356,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		240.00000	230,000	12.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		450.00000	441,000	12.57	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		846.00000	837,000	14.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		156.00000	148,000	14.86	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		931.00000	921,000	15.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		141.00000	132,000	15.17	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.83480	9.83550		12.98	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		449.00000	443,000	12.95	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	13/06/2011	Foreign Exchange Future	9.80	Put		414.00000	408,000	12.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		426.00000	420,000	12.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		441.00000	435,000	12.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		474.00000	467,000	12.91	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		389.00000	382,000	12.91	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			375.17900	375.26600			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			346.03900	345.95200			0.00	0	1,297.00
ALBI	On	03/02/2011	Index Future			351.31900	351.27300			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.76620	6.76380		10.16	3,044,790.00	450	14,965.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		78.00000	77,000	10.82	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		214.00000	211,000	10.82	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		251.00000	248,000	11.03	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		65.00000	64,000	11.03	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77980	6.77810		10.84	0.00	0	631.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		243.00000	240,000	10.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		165.00000	160,000	10.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		216.00000	212,000	10.84	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		188.00000	182,000	10.84	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		272.00000	269,000	10.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		144.00000	139,000	10.94	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78930	6.78910		11.23	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		330.00000	330,000	11.29	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		191.00000	191,000	11.29	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		302.00000	301,000	11.27	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		213.00000	212,000	11.27	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		360.00000	359,000	11.31	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		171.00000	170,000	11.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.81710	6.84290		12.05	68,171.00	10	821.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		10.00000	9,000	15.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		867.00000	892,000	15.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		9.00000	8,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		916.00000	941,000	15.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		12.00000	11,000	15.49	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		819.00000	844,000	15.49	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.89500	6.92180		10.43	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		146.00000	136,000	10.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		274.00000	291,000	10.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		130.00000	121,000	11.01	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		308.00000	326,000	11.01	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		164.00000	152,000	10.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		242.00000	257,000	10.72	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.23010	7.24610		14.67	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		311.00000	297,000	15.03	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		115.00000	117,000	15.03	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		279.00000	265,000	14.94	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		133.00000	135,000	14.94	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		345.00000	331,000	15.12	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	13/12/2010	Foreign Exchange Future	7.00	Put		99.00000	101,000	15.12	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.33720	7.35430		14.73	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		347.00000	332,000	14.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		243.00000	245,000	14.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		322.00000	308,000	14.67	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		268.00000	271,000	14.67	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		374.00000	359,000	14.56	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		220.00000	222,000	14.56	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.72900	150.76000			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.95200	152.98300			0.00	0	0.00
GOVI On	04/11/2010	GOVI			346.47800	346.41300			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		174,130.00000	174,780,000		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		174,030.00000	174,680,000		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		174,230.00000	174,880,000		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			398.07200	398.17800			0.00	0	508.00
ILBI On	03/02/2011	Index Future			404.11000	404.21700			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
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			6.02000	6.03000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.97000	5.99000			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.86000	5.89000			0.00	1	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.85000	5.87000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.85000	5.86000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.85000	5.86000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.96000	5.97000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.16000	6.17000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.33000	6.34000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.55000	6.56000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.80000	6.80000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.93000	6.85000			0.00	2,500	2,500.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			343.30300	343.09800			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			348.54100	348.37500			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.20900	7.21100		4.00	0.00	0	4,817.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,822.00000	5,831,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,041.00000	6,050,000	4.64	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	8.55	Put		0.00000	0,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,603.00000	5,612,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		199.00000	190,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,535.00000	1,536,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.28700	7.28600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,112.00000	3,105,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		442.00000	439,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,286.00000	3,278,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		402.00000	398,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,942.00000	2,934,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		487.00000	483,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.36500	7.36200		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,551.00000	2,539,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		947.00000	948,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,694.00000	2,682,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		885.00000	886,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,411.00000	2,400,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,012.00000	1,014,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.84900	7.87100		10.25	0.00	0	16,925.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,414.00000	13,646,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,858.00000	14,091,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	12.00	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	9.20	Call		12,967.00000	13,199,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	3,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		38.00000	31,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,846.00000	9,072,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.89900	7.92000		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,985.00000	11,176,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		449.00000	422,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,398.00000	11,591,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		407.00000	381,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,573.00000	10,762,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		495.00000	466,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		3,964.00000	3,826,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,176.00000	2,257,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			7.94900	7.97000		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,446.00000	9,602,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,817.00000	1,758,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,809.00000	9,967,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,715.00000	1,658,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,087.00000	9,239,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,926.00000	1,863,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.55192	209.50362			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		104,525.00000	104,528,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	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
R189	On	04/11/2010	Bond Future	1.80	Put		104,401.00000	104,404,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,650.00000	104,652,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.89967	230.82573			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,020.00000	124,020,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		123,403.00000	123,404,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,640.00000	124,640,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.14300	7.14000		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,804.00000	4,793,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,975.00000	4,964,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,632.00000	4,621,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,449.00000	1,434,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		151.00000	146,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		376.00000	373,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		775.00000	761,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,082.00000	3,071,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		13.00000	12,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,524.00000	1,529,000	3.79	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	04/11/2010	Bond Future	6.75	Call		95.00000	89,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.21700	7.21000		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,914.00000	2,891,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		249.00000	250,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,052.00000	3,029,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		221.00000	222,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,754.00000	2,731,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		255.00000	256,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.30000	7.29000		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,252.00000	2,228,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		785.00000	793,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,364.00000	2,339,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		739.00000	746,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,143.00000	2,119,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		834.00000	842,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			170.35283	170.29900			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		104,638.00000	104,639,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		103,785.00000	103,785,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		105,501.00000	105,502,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.61800	7.61600		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,329.00000	8,318,000	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	9.25	Put		0.00000	0,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,571.00000	8,560,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		8,087.00000	8,076,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.69300	7.68800		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,524.00000	4,498,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		414.00000	414,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,734.00000	4,708,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		378.00000	378,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,316.00000	4,290,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		453.00000	453,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.76700	7.76000		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,479.00000	3,451,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,058.00000	1,065,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,656.00000	3,628,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		992.00000	999,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,305.00000	3,277,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,128.00000	1,135,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.73600	7.74800		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,526.00000	8,598,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,794.00000	8,866,000	8.19	17,732.00	2	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	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	04/11/2010	Bond Future	9.20	Call		8,257.00000	8,329,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.80300	7.81400		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,406.00000	4,453,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		501.00000	484,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,637.00000	4,685,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		455.00000	439,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,179.00000	4,225,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		552.00000	534,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.87400	7.88400		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,587.00000	4,623,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,169.00000	1,149,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,790.00000	4,827,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,101.00000	1,082,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,386.00000	4,421,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,240.00000	1,219,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.95600	6.95800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,265.00000	4,270,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,399.00000	4,405,000	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		4,130.00000	4,135,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		969.00000	969,000	3.34	0.00	0	150.00

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	7.25	Put		144.00000	138,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,909.00000	2,914,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		3.00000	2,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		781.00000	772,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		188.00000	185,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.02900	7.02600		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,649.00000	2,640,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		126.00000	125,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,761.00000	2,753,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		111.00000	111,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,535.00000	2,526,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		140.00000	139,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.11900	7.11300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,537.00000	1,526,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		606.00000	610,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,620.00000	1,608,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		570.00000	572,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,457.00000	1,446,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		646.00000	649,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.82400	7.82100		8.25	98,578.53	1	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,509.00000	8,490,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,788.00000	8,769,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	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	9.20	Call		8,228.00000	8,209,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		9,344.00000	9,325,000	9.31	9,325.00	1	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.88700	7.88200		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,564.00000	5,534,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		396.00000	397,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,814.00000	5,783,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		359.00000	359,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,317.00000	5,286,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		437.00000	437,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.95500	7.94800		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,561.00000	4,527,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,311.00000	1,319,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,773.00000	4,738,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,235.00000	1,242,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,353.00000	4,319,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,391.00000	1,399,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.86300	7.87000		8.75	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,617.00000	8,664,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,909.00000	8,956,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,324.00000	8,371,000	9.85	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	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.92300	7.92800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,677.00000	5,699,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		514.00000	504,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,934.00000	5,956,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		469.00000	459,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,423.00000	5,444,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		563.00000	552,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.98400	7.98800		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,586.00000	4,598,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,391.00000	1,377,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,807.00000	4,819,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,307.00000	1,294,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,369.00000	4,381,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,479.00000	1,466,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.82400	7.84600		13.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		9,834.00000	10,041,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		5.00000	4,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		10,216.00000	10,422,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4.00000	2,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		9,450.00000	9,656,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		7.00000	5,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		5,897.00000	6,089,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		83.00000	67,000	14.14	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	8.25	Put		277.00000	237,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,948.00000	4,116,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,711.00000	11,918,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		1,866.00000	1,726,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		954.00000	1,022,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.86100	7.88200		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		9,910.00000	10,081,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		434.00000	409,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		10,254.00000	10,427,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		396.00000	373,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,565.00000	9,734,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		475.00000	447,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.89700	7.91800		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,925.00000	7,059,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,804.00000	1,743,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,232.00000	7,369,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,695.00000	1,637,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,620.00000	6,752,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,919.00000	1,856,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.93000	7.95000		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,817.00000	7,934,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,001.00000	2,934,000	16.85	1,437,660.00	490	510.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,131.00000	8,250,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,900.00000	2,835,000	17.05	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	8.45	Call		7,442.00000	7,558,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,045.00000	2,977,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		17,304.00000	17,465,000	20.00	8,557,850.00	490	490.00
R209	On	04/08/2011	Bond Future	10.10	Put		797.00000	774,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			125.75305	125.71278			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,299.00000	91,300,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,661.00000	90,661,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,943.00000	91,944,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.42685	102.39554			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,632.00000	95,633,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,350.00000	95,352,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,914.00000	95,916,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.66800	2.67100			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,130.00000	3,159,000		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		3,596.00000	3,625,000		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		2,662.00000	2,691,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			342.42700	342.32600			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			347.47700	347.37200			0.00	0	0.00

Total for Derivatives : **172,865,592.33** **31,838** **1,028,881.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.13000	107.11900			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.18000	126.55600			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.83000	126.97800			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			208.30758	1.49000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.52866	2.61000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.11500	108.31100			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.34127	2.56000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.59000	103.90200			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.71000	103.89200			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.93000	103.22500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.80000	97.96500			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	31/03/2021	Spot Bond			7.84000	92.28300			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.81000	82.68500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.00635	2.60000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.81865	2.44000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										172,865,592.33	31,838	1,028,881.00