



# Daily MTM Report

Daily summary for: 05/10/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.98800	7.09320		13.90	166,607,896.00	23,842	303,033.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,857.00000	8,962,000	39.32	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,857.00000	6,962,000	37.97	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,857.00000	4,962,000	33.20	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,857.00000	2,962,000	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		14.00000	10,000	17.44	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		871.00000	972,000	17.44	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		252.00000	189,000	14.03	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		109.00000	151,000	14.03	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,145.00000	1,040,000	16.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		2.00000	2,000	16.71	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,143.00000	2,038,000	22.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,143.00000	3,038,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3.00000	2,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,460.00000	1,564,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,907.00000	9,012,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,907.00000	7,012,000	38.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,907.00000	5,012,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.67	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,907.00000	3,012,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		221.00000	163,000	13.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		128.00000	175,000	13.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,095.00000	991,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,093.00000	1,988,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,093.00000	2,988,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,957.00000	9,062,000	39.32	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		6,957.00000	7,062,000	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	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,957.00000	5,062,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,957.00000	3,062,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		10.00000	8,000	17.82	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		967.00000	1,070,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		192.00000	142,000	14.09	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		149.00000	204,000	14.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,046.00000	942,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	4,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,043.00000	1,938,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,043.00000	2,938,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,007.00000	9,112,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,007.00000	7,112,000	38.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,007.00000	5,112,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,007.00000	3,112,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		9.00000	7,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,016.00000	1,119,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		165.00000	124,000	14.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		172.00000	236,000	14.27	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		996.00000	893,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	5,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,993.00000	1,888,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,993.00000	2,888,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		12.00000	9,000	17.63	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		919.00000	1,021,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,057.00000	9,162,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,057.00000	7,162,000	38.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,057.00000	5,162,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,057.00000	3,162,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		8.00000	6,000	18.19	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,065.00000	1,168,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		144.00000	108,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		201.00000	270,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		947.00000	844,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	6,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,943.00000	1,838,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.54	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	4.15	Call		2,943.00000	2,838,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,107.00000	9,212,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,107.00000	7,212,000	38.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,107.00000	5,212,000	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,107.00000	3,212,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		7.00000	5,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,114.00000	1,217,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		126.00000	94,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		233.00000	306,000	14.65	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		898.00000	796,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	8,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,893.00000	1,788,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,893.00000	2,788,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,157.00000	9,262,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,157.00000	7,262,000	38.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,157.00000	5,262,000	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,157.00000	3,262,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		6.00000	4,000	18.56	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,163.00000	1,266,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		109.00000	81,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		266.00000	343,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		850.00000	748,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	10,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,843.00000	1,738,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,843.00000	2,738,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,357.00000	9,462,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,357.00000	7,462,000	38.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,357.00000	5,462,000	34.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,357.00000	3,462,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		3.00000	3,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,360.00000	1,465,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		61.00000	45,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		418.00000	507,000	15.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		660.00000	563,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		17.00000	25,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,643.00000	1,538,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,643.00000	2,538,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,307.00000	9,412,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,307.00000	7,412,000	38.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,307.00000	5,412,000	34.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,307.00000	3,412,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		4.00000	3,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,311.00000	1,415,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		71.00000	52,000	15.39	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		378.00000	464,000	15.39	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		706.00000	608,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		13.00000	20,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,693.00000	1,588,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,693.00000	2,588,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	19.87	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		1,509.00000	1,614,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,407.00000	9,512,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,407.00000	7,512,000	38.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,407.00000	5,512,000	35.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,407.00000	3,512,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,410.00000	1,514,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		53.00000	39,000	15.76	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		460.00000	551,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		614.00000	519,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		21.00000	31,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,594.00000	1,488,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,593.00000	2,488,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		5.00000	4,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,212.00000	1,316,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,757.00000	8,862,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,757.00000	6,862,000	37.84	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	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,757.00000	4,862,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,757.00000	2,862,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		19.00000	14,000	17.07	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		776.00000	876,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		322.00000	249,000	14.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		79.00000	111,000	14.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,244.00000	1,139,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,243.00000	2,138,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,243.00000	3,138,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,807.00000	8,912,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,807.00000	6,912,000	37.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,807.00000	4,912,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,807.00000	2,912,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		16.00000	12,000	17.26	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		823.00000	924,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		286.00000	218,000	14.15	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		93.00000	130,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,195.00000	1,090,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,193.00000	2,088,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,193.00000	3,088,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,207.00000	9,312,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,207.00000	7,312,000	38.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,207.00000	5,312,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,207.00000	3,312,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		95.00000	70,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		302.00000	382,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		801.00000	701,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	13,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,793.00000	1,688,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,793.00000	2,688,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,257.00000	9,362,000	39.32	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	38.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,257.00000	7,362,000	38.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,257.00000	5,362,000	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,257.00000	3,362,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		4.00000	3,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,261.00000	1,365,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		82.00000	61,000	15.21	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		339.00000	423,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		754.00000	654,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	16,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,743.00000	1,638,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,743.00000	2,638,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,957.00000	8,062,000	39.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,957.00000	6,062,000	36.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,957.00000	4,062,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,958.00000	2,063,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,043.00000	3,938,000	33.23	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	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,008.00000	2,113,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	21.79	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,407.00000	2,512,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,108.00000	2,213,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,457.00000	2,562,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		22.00000	16,000	16.88	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		729.00000	828,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,808.00000	1,913,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	20.99	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		546.00000	641,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		39.00000	29,000	16.14	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,708.00000	1,813,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	20.61	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		29.00000	21,000	16.51	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		636.00000	733,000	16.51	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,908.00000	2,013,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	21.36	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		503.00000	596,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		46.00000	34,000	15.95	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.08620	7.19270		14.49	581,068.40	82	52,560.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		86.00000	76,000	18.30	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		893.00000	990,000	18.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		80.00000	71,000	18.51	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		937.00000	1,035,000	18.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		92.00000	81,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		849.00000	945,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,354.00000	1,457,000	20.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		47.00000	43,000	20.41	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,310.00000	3,417,000	23.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	3,000	23.58	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		338.00000	411,000	15.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		231.00000	197,000	15.34	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,260.00000	1,362,000	19.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		53.00000	48,000	19.99	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		479.00000	561,000	16.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		172.00000	147,000	16.18	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		517.00000	601,000	16.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		160.00000	137,000	16.40	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		556.00000	642,000	16.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		149.00000	128,000	16.61	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		306.00000	376,000	15.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		249.00000	212,000	15.13	0.00	0	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.18400	7.29160		14.67	79,024.00	11	13,955.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		292.00000	259,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		450.00000	525,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		276.00000	245,000	15.76	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		484.00000	561,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		308.00000	273,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		416.00000	489,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		706.00000	627,000	14.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		114.00000	143,000	14.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29090	8.05000		14.99	2,099,779.20	288	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		0.00000	225,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		0.00000	984,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		0.00000	217,000	17.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		0.00000	1,026,000	17.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		0.00000	234,000	17.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		0.00000	943,000	17.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.11860	11.23230		12.74	7,060,311.00	635	21,820.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		73.00000	56,000	14.81	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		741.00000	837,000	14.81	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		698.00000	792,000	14.68	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	61,000	14.68	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.26750	11.38240		13.29	5,690,087.50	505	22,561.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		264.00000	230,000	14.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		682.00000	763,000	14.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		252.00000	218,000	14.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		720.00000	801,000	14.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		278.00000	241,000	14.53	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		646.00000	724,000	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	14/03/2011	Foreign Exchange Future	11.45	Put		445.00000	512,000	13.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		377.00000	329,000	13.78	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,296.00000	1,394,000	16.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		128.00000	111,000	16.51	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		0.00000	921,000	15.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		0.00000	188,000	15.15	28,200.00	150	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.41520	11.53130		13.59	0.00	0	1,510.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		411.00000	366,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		730.00000	801,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		395.00000	352,000	14.57	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		764.00000	837,000	14.57	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		426.00000	380,000	14.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		695.00000	765,000	14.37	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08420	0.08510		17.38	0.00	0	141.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		246.00000	209,000	19.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		336.00000	389,000	19.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		49.00000	41,000	23.09	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,139.00000	1,221,000	23.09	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		937.00000	853,000	18.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		27.00000	33,000	18.79	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08550	0.08640		20.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		425.00000	387,000	20.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		485.00000	537,000	20.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		172.00000	155,000	22.82	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	14/03/2011	Foreign Exchange Future	0.10	Put		1,232.00000	1,305,000	22.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,027.00000	950,000	17.92	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		87.00000	100,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.66630	9.70180		12.41	3,953,516.70	409	10,486.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,498.00000	10,534,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,498.00000	8,534,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,498.00000	6,534,000	31.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,498.00000	4,534,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,499.00000	2,535,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		7.00000	6,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,505.00000	1,540,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		67.00000	62,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		565.00000	596,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		551.00000	522,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		49.00000	56,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,504.00000	1,468,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		2.00000	2,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,349.00000	2,385,000	19.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,548.00000	10,584,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,548.00000	8,584,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,548.00000	6,584,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,548.00000	4,584,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,549.00000	2,585,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		6.00000	5,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,554.00000	1,589,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		60.00000	55,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		608.00000	639,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		510.00000	482,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		58.00000	66,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,454.00000	1,419,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		2.00000	3,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,248.00000	11,284,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,248.00000	9,284,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,248.00000	7,284,000	32.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,248.00000	5,284,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,248.00000	3,284,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,249.00000	2,285,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		11.00000	11,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,259.00000	1,295,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		120.00000	111,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		368.00000	395,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		772.00000	739,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		20.00000	23,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,148.00000	11,184,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,148.00000	9,184,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,148.00000	7,184,000	32.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,148.00000	5,184,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,148.00000	3,184,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,150.00000	2,186,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		14.00000	13,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,162.00000	1,197,000	15.79	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	9.85	Call		151.00000	140,000	12.97	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		299.00000	324,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		865.00000	831,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		13.00000	15,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,298.00000	10,334,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,298.00000	8,334,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,298.00000	6,334,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,298.00000	4,334,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,299.00000	2,335,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		10.00000	10,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,308.00000	1,344,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		107.00000	99,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		405.00000	433,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		726.00000	694,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		24.00000	28,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,703.00000	1,668,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1.00000	2,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,398.00000	10,434,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.12	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	18.10	Put		8,398.00000	8,434,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,398.00000	6,434,000	31.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,398.00000	4,434,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,399.00000	2,435,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		8.00000	8,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,406.00000	1,442,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		85.00000	79,000	13.68	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		483.00000	513,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		637.00000	606,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		35.00000	40,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,603.00000	1,568,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1.00000	2,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,698.00000	10,734,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,698.00000	8,734,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,698.00000	6,734,000	31.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,698.00000	4,734,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,699.00000	2,735,000	20.35	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	11.40	Call		4.00000	4,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,702.00000	1,738,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		42.00000	39,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		740.00000	773,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		395.00000	370,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		93.00000	104,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,305.00000	1,270,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		3.00000	4,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,848.00000	10,884,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,848.00000	8,884,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,848.00000	6,884,000	31.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,848.00000	4,884,000	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,849.00000	2,885,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		3.00000	3,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,851.00000	1,887,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		29.00000	27,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		877.00000	911,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		294.00000	272,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		142.00000	156,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,157.00000	1,121,000	14.18	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	8.55	Put		5.00000	5,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,148.00000	10,184,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,148.00000	8,184,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,148.00000	6,184,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,148.00000	4,184,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,853.00000	1,817,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,198.00000	10,234,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,198.00000	8,234,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,198.00000	6,234,000	31.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,198.00000	4,234,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		2.00000	2,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,200.00000	2,236,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		13.00000	12,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,211.00000	1,246,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		135.00000	125,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		333.00000	359,000	13.12	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	8.90	Call		818.00000	785,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		16.00000	19,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,803.00000	1,767,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,248.00000	10,284,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,248.00000	8,284,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,248.00000	6,284,000	31.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,248.00000	4,284,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,753.00000	1,717,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		651.00000	683,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		53.00000	49,000	14.24	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		264.00000	243,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		162.00000	177,000	12.47	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		471.00000	443,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		69.00000	77,000	12.83	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.79490	9.83010		13.00	0.00	0	12,157.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		346.00000	334,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		316.00000	339,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		323.00000	314,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		343.00000	369,000	13.15	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	14/03/2011	Foreign Exchange Future	9.75	Call		371.00000	358,000	12.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		291.00000	313,000	12.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		184.00000	201,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		514.00000	496,000	12.84	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		736.00000	769,000	14.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		166.00000	164,000	14.80	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		818.00000	851,000	15.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		148.00000	146,000	15.10	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.92100	9.95640		13.12	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		501.00000	489,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		345.00000	368,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		475.00000	464,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		369.00000	393,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		527.00000	515,000	13.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		321.00000	344,000	13.05	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			370.69800	369.60500			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			341.58900	340.72600			129,803,820.00	38	1,297.00
ALBI	On	03/02/2011	Index Future			346.79800	345.92200			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.71990	6.80240		10.59	0.00	0	14,965.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		82.00000	61,000	11.18	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		180.00000	241,000	11.18	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		214.00000	279,000	11.33	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		66.00000	49,000	11.33	0.00	0	200.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.73680	6.81650		11.04	0.00	0	631.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		263.00000	216,000	11.13	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		147.00000	179,000	11.13	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		234.00000	190,000	11.04	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		168.00000	203,000	11.04	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		293.00000	245,000	11.22	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		127.00000	158,000	11.22	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.75120	6.82750		11.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		353.00000	309,000	11.51	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		176.00000	208,000	11.51	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		324.00000	281,000	11.46	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		197.00000	230,000	11.46	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		384.00000	338,000	11.57	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		157.00000	187,000	11.57	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.75660	6.65000		11.72	1,006,733.40	149	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		0.00000	366,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		0.00000	259,000	11.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		0.00000	339,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	282,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		0.00000	394,000	11.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	237,000	11.88	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.86620	6.93050		11.77	0.00	0	821.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		11.00000	8,000	15.35	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		781.00000	842,000	15.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		9.00000	7,000	15.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		829.00000	891,000	15.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		13.00000	10,000	15.14	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		733.00000	794,000	15.14	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.94660	7.01150		10.60	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		178.00000	154,000	10.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		217.00000	257,000	10.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		159.00000	137,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		248.00000	290,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		200.00000	172,000	10.75	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		189.00000	225,000	10.75	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.24170	7.29510		14.55	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		336.00000	297,000	14.99	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		91.00000	105,000	14.99	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		301.00000	265,000	14.88	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		106.00000	123,000	14.88	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		372.00000	332,000	15.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		77.00000	90,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.35020	7.40420		14.67	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		365.00000	334,000	14.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		211.00000	234,000	14.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		338.00000	309,000	14.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		234.00000	259,000	14.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		393.00000	361,000	14.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/03/2011	Foreign Exchange Future	7.20	Put		189.00000	211,000	14.55	0.00	0	0.00
CRD1	On 04/11/2010	Index Future			149.86000	149.60100			0.00	0	2.00
CRD1	On 03/02/2011	Index Future			152.07100	151.80900			0.00	0	0.00
GOVI	On 04/11/2010	GOVI			342.15500	341.30100			0.00	0	159.00
GOVI	On 04/11/2010	GOVI	329.00	Call		123,010.00000	131,550,000		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		122,910.00000	131,450,000		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		123,110.00000	131,650,000		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			397.89200	397.85300			0.00	0	508.00
ILBI	On 03/02/2011	Index Future			403.93000	403.88900			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.06000	6.05000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.01000	5.99000			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.93000	5.91000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.91000	5.89000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.90000	5.88000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.90000	5.88000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.98000	5.99000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.18000	6.19000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.35000	6.37000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.60000	6.61000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.84000	6.84000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.94000	6.93000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			338.16500	337.25800			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			343.32200	342.40100			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.39000	7.43700		4.25	0.00	0	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,777.00000	4,993,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,995.00000	5,211,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,559.00000	4,774,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		3.00000	1,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		507.00000	411,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		797.00000	917,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.48100	7.53200		4.25	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	03/02/2011	Bond Future	7.90	Call		2,282.00000	2,433,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		691.00000	619,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,436.00000	2,592,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		630.00000	564,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,133.00000	2,278,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		756.00000	679,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.57400	7.62800		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,913.00000	2,035,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,412.00000	1,311,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,031.00000	2,158,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,325.00000	1,229,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,798.00000	1,916,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,502.00000	1,397,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,688.00000	1,801,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,597.00000	1,488,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.10000	8.13100		10.75	0.00	0	16,922.00
R186	On	04/11/2010	Bond Future	9.25	Call		10,716.00000	11,031,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		10.00000	7,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		11,159.00000	11,474,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		8.00000	5,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		10,272.00000	10,586,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		14.00000	10,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		150.00000	119,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,253.00000	6,540,000	12.09	0.00	0	7,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future			8.15700	8.18900		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,592.00000	8,853,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		811.00000	749,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,976.00000	9,242,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		740.00000	683,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,210.00000	8,467,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		887.00000	821,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,846.00000	5,607,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,303.00000	1,387,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.21600	8.24900		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,323.00000	7,538,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,506.00000	2,393,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,649.00000	7,869,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,366.00000	2,259,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,001.00000	7,211,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,652.00000	2,534,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.83606	209.81997			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		104,542.00000	104,542,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,418.00000	104,418,000		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		104,666.00000	104,666,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.65968	230.63460			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,017.00000	124,018,000		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		123,401.00000	123,401,000		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		124,637.00000	124,638,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.27800	7.34100		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,077.00000	4,304,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,248.00000	4,475,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,905.00000	4,132,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		851.00000	1,004,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		280.00000	206,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		686.00000	549,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		357.00000	448,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,365.00000	2,583,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		23.00000	14,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		2,175.00000	1,956,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		18.00000	27,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.36300	7.43000		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,267.00000	2,443,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		352.00000	301,000	4.32	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	8.05	Call		2,399.00000	2,579,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		319.00000	271,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,138.00000	2,309,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		390.00000	333,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.45800	7.53000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,662.00000	1,798,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		963.00000	870,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,761.00000	1,902,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		904.00000	816,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,565.00000	1,697,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,025.00000	927,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			168.76728	168.74899			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		104,619.00000	104,620,000		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		103,766.00000	103,766,000		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		105,482.00000	105,482,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.82900	7.87500		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,950.00000	7,193,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,191.00000	7,434,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,708.00000	6,951,000	7.04	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	9.20	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.91400	7.96300		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,367.00000	3,550,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		672.00000	605,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,557.00000	3,745,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		616.00000	554,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,181.00000	3,360,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		734.00000	662,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.00000	8.05100		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,573.00000	2,718,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,598.00000	1,492,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,724.00000	2,874,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,506.00000	1,405,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,426.00000	2,567,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,695.00000	1,585,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.93600	7.97700		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,164.00000	7,406,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,432.00000	7,674,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,896.00000	7,138,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		5,815.00000	6,055,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		6.00000	3,000	8.16	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			8.01200	8.05600		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,391.00000	3,567,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		886.00000	809,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,595.00000	3,776,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		813.00000	741,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,192.00000	3,362,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		965.00000	882,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.09300	8.13800		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,570.00000	3,727,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,580.00000	1,486,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,752.00000	3,913,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,491.00000	1,401,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,392.00000	3,545,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,674.00000	1,576,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.09700	7.14000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,749.00000	3,871,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,884.00000	4,005,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,615.00000	3,736,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		545.00000	619,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		235.00000	188,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,394.00000	2,514,000	3.34	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		3.00000	1,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,152.00000	1,042,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		44.00000	56,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.18400	7.23000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,138.00000	2,240,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		150.00000	132,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,247.00000	2,351,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		132.00000	115,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,029.00000	2,129,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		169.00000	148,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.29000	7.34100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,162.00000	1,231,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		781.00000	727,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,234.00000	1,305,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		733.00000	682,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,094.00000	1,161,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		833.00000	777,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.03400	8.09600		8.25	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		6,794.00000	7,176,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,073.00000	7,456,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		6,514.00000	6,896,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		4.00000	2,000	9.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.40	Call		7,628.00000	8,011,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	0,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.10600	8.17000		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,100.00000	4,395,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		687.00000	596,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,326.00000	4,628,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		626.00000	542,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,877.00000	4,165,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		752.00000	654,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.18200	8.24900		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,406.00000	3,643,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,946.00000	1,788,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,588.00000	3,831,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,840.00000	1,689,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,229.00000	3,459,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,057.00000	1,893,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.08300	8.12400		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		6,950.00000	7,216,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		7,241.00000	7,507,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		6,658.00000	6,923,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		4.00000	2,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.15100	8.19400		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Call		4,275.00000	4,477,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		825.00000	753,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,509.00000	4,715,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		757.00000	689,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,046.00000	4,242,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		899.00000	821,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.22000	8.26500		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,468.00000	3,632,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,019.00000	1,903,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,659.00000	3,828,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,906.00000	1,794,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,282.00000	3,441,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,139.00000	2,017,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.07500	8.10600		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,468.00000	7,739,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		32.00000	23,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		7,843.00000	8,116,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		24.00000	17,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,091.00000	7,360,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		41.00000	30,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		3,752.00000	3,975,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		330.00000	274,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		868.00000	752,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,146.00000	2,310,000	15.19	0.00	0	54.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Call		9,325.00000	9,602,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		8.00000	5,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,610.00000	3,367,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		305.00000	341,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.11800	8.14900		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,780.00000	8,004,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		739.00000	687,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,102.00000	8,329,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		679.00000	629,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,460.00000	7,680,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		805.00000	748,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.16000	8.19200		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,283.00000	5,455,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,638.00000	2,527,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,551.00000	5,727,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,490.00000	2,383,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,020.00000	5,188,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,795.00000	2,680,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.20000	8.23300		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,048.00000	6,217,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,768.00000	3,648,000	16.51	0.00	0	510.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,323.00000	6,495,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,627.00000	3,510,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,779.00000	5,944,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,918.00000	3,794,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	10.10	Call		15,031.00000	15,278,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,059.00000	1,017,000	20.00	0.00	0	510.00
R210	On	04/11/2010	Bond Future			125.80714	125.79352			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		91,301.00000	91,301,000		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		90,662.00000	90,662,000		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		91,945.00000	91,945,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.64685	102.63632			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		95,643.00000	95,644,000		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		95,362.00000	95,362,000		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		95,926.00000	95,926,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.64100	2.64300			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,402.00000	3,421,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		3,867.00000	3,887,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		2,933.00000	2,953,000		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			338.15500	337.28900			0.00	0	100.00
TRT1	On	03/02/2011			343.14500	342.26600			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>316,910,436.20</b>	<b>26,109</b>	<b>1,046,296.00</b>

**i-Bonds**

CGR5	On	23/07/2011		Spot Bond	15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011		Spot Bond	6.25000	6.13000			0.00	0	0.00
R157	On	15/09/2015		Spot Bond	7.30000	7.18000			0.00	0	0.00
R186	On	21/12/2026		Spot Bond	7.97500	7.83000			0.00	0	0.00
R189	On	31/03/2013		Spot Bond	208.57700	208.30758			0.00	0	0.00
R197	On	07/12/2023		Spot Bond	229.59100	229.52866			0.00	0	0.00
R201	On	21/12/2014		Spot Bond	7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033		Spot Bond	169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017		Spot Bond	7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018		Spot Bond	7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014		Spot Bond	7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020		Spot Bond	7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021		Spot Bond	7.97000	7.84000			0.00	0	0.00

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			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>316,910,436.20</b>	<b>26,109</b>	<b>1,046,296.00</b>