



# Daily MTM Report

Daily summary for: 01/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			7.03530	7.00260		14.73	45,124,414.20	6,414	274,800.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,947.00000	8,915,000	41.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	39.68	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,947.00000	6,915,000	39.68	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,947.00000	4,915,000	35.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,947.00000	2,915,000	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		5.00000	5,000	18.92	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		952.00000	920,000	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		174.00000	190,000	15.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		121.00000	105,000	15.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,053.00000	1,086,000	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	1,000	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,053.00000	2,085,000	23.33	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	4.95	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,053.00000	3,085,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,548.00000	1,516,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,997.00000	8,965,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,997.00000	6,965,000	39.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,997.00000	4,965,000	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.77	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,997.00000	2,965,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		146.00000	160,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		143.00000	125,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,004.00000	1,036,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,003.00000	2,035,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,003.00000	3,035,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,047.00000	9,015,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,047.00000	7,015,000	39.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,047.00000	5,015,000	35.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,047.00000	3,015,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		4.00000	4,000	19.39	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,051.00000	1,019,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		125.00000	133,000	14.73	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		172.00000	148,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		954.00000	986,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,953.00000	1,985,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,953.00000	2,985,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,097.00000	9,065,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,097.00000	7,065,000	39.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,097.00000	5,065,000	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,097.00000	3,065,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3.00000	3,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,100.00000	1,068,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		106.00000	113,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		203.00000	178,000	14.96	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		905.00000	937,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,903.00000	1,935,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,903.00000	2,935,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		5.00000	4,000	19.15	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,002.00000	969,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,147.00000	9,115,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,147.00000	7,115,000	40.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,147.00000	5,115,000	36.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,147.00000	3,115,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		3.00000	3,000	19.85	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,150.00000	1,118,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		90.00000	96,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		237.00000	211,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		855.00000	887,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,853.00000	1,885,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,853.00000	2,885,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,197.00000	9,165,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,197.00000	7,165,000	40.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,197.00000	5,165,000	36.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,197.00000	3,165,000	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2.00000	2,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,199.00000	1,167,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		76.00000	81,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		273.00000	246,000	15.43	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		806.00000	838,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		3.00000	3,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,803.00000	1,835,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,803.00000	2,835,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,247.00000	9,215,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,247.00000	7,215,000	40.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.37	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		5,247.00000	5,215,000	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,247.00000	3,215,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2.00000	2,000	20.32	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,249.00000	1,217,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		64.00000	68,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		311.00000	283,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		758.00000	789,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,753.00000	1,785,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,753.00000	2,785,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,447.00000	9,415,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,447.00000	7,415,000	40.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,447.00000	5,415,000	36.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,447.00000	3,415,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,448.00000	1,416,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		32.00000	33,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		479.00000	448,000	16.59	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		567.00000	597,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		14.00000	12,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,553.00000	1,585,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,553.00000	2,585,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,397.00000	9,365,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,397.00000	7,365,000	40.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,397.00000	5,365,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,397.00000	3,365,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,398.00000	1,366,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		38.00000	39,000	16.36	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		435.00000	404,000	16.36	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		614.00000	644,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		11.00000	9,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,603.00000	1,635,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,603.00000	2,635,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.95	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		1,598.00000	1,566,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,497.00000	9,465,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,497.00000	7,465,000	40.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,497.00000	5,465,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,497.00000	3,465,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,498.00000	1,466,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		27.00000	27,000	16.82	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		524.00000	492,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		521.00000	550,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	15,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,503.00000	1,535,000	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,503.00000	2,535,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,299.00000	1,267,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,847.00000	8,815,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,847.00000	6,815,000	39.49	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,847.00000	4,815,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,847.00000	2,815,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		8.00000	8,000	18.45	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		855.00000	823,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		237.00000	257,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		84.00000	72,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,153.00000	1,186,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,153.00000	2,185,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,153.00000	3,185,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,897.00000	8,865,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,897.00000	6,865,000	39.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,897.00000	4,865,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,897.00000	2,865,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		6.00000	6,000	18.69	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		903.00000	871,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		204.00000	222,000	15.31	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		101.00000	87,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,103.00000	1,136,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,103.00000	2,135,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,103.00000	3,135,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,297.00000	9,265,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,297.00000	7,265,000	40.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,297.00000	5,265,000	36.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,297.00000	3,265,000	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		54.00000	57,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		351.00000	322,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		709.00000	740,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,703.00000	1,735,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,703.00000	2,735,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,347.00000	9,315,000	41.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,347.00000	7,315,000	40.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,347.00000	5,315,000	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,347.00000	3,315,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		1.00000	1,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,348.00000	1,316,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		45.00000	47,000	16.12	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		392.00000	362,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		661.00000	692,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	7,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,653.00000	1,685,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,653.00000	2,685,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,047.00000	8,015,000	41.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,047.00000	6,015,000	37.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,047.00000	4,015,000	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,047.00000	2,015,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,953.00000	3,985,000	19.64	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	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,097.00000	2,065,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	24.30	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,497.00000	2,465,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,197.00000	2,165,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,547.00000	2,515,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		9.00000	9,000	18.22	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		806.00000	774,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,897.00000	1,865,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	23.35	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		616.00000	584,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		19.00000	19,000	17.29	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,797.00000	1,765,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	22.88	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		13.00000	13,000	17.76	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		710.00000	678,000	17.76	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,997.00000	1,965,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	23.81	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		569.00000	538,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		22.00000	23,000	17.06	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.12960	7.09690		14.91	4,926,553.60	691	60,104.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		68.00000	67,000	18.57	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		971.00000	937,000	18.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		63.00000	62,000	18.78	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,016.00000	982,000	18.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		73.00000	72,000	18.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		926.00000	892,000	18.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,439.00000	1,404,000	20.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		36.00000	34,000	20.61	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,405.00000	3,372,000	24.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	2,000	24.33	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		393.00000	366,000	15.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		190.00000	196,000	15.72	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,344.00000	1,309,000	20.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		41.00000	39,000	20.20	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		542.00000	513,000	16.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		139.00000	143,000	16.54	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		582.00000	552,000	16.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		129.00000	132,000	16.74	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		623.00000	592,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		120.00000	122,000	16.95	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		358.00000	333,000	15.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		205.00000	213,000	15.52	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		263.00000	240,000	14.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		260.00000	270,000	14.91	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		466.00000	437,000	16.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		163.00000	167,000	16.13	0.00	0	65.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22260	7.19000		15.09	36,113.00	5	15,626.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		255.00000	263,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		515.00000	490,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		241.00000	248,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		551.00000	525,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		270.00000	278,000	15.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		480.00000	455,000	15.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		630.00000	651,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		140.00000	128,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32350	7.29010		15.27	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		218.00000	222,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		978.00000	949,000	17.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		210.00000	213,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,020.00000	990,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		227.00000	231,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		937.00000	908,000	17.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.31750	9.28390		20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,697.00000	1,710,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,613.00000	1,593,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,679.00000	1,693,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,645.00000	1,626,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,715.00000	1,728,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,581.00000	1,561,000	19.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.28330	11.19080		14.02	609,298.20	54	23,461.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		45.00000	53,000	15.83	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		754.00000	670,000	15.83	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		709.00000	626,000	15.68	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		50.00000	59,000	15.68	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.42470	11.33150		14.34	57,123.50	5	22,646.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		237.00000	264,000	15.23	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		706.00000	639,000	15.23	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		225.00000	250,000	15.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		744.00000	675,000	15.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		251.00000	279,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		670.00000	604,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		466.00000	410,000	14.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		347.00000	385,000	14.46	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,325.00000	1,243,000	16.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		106.00000	118,000	16.89	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		860.00000	787,000	15.67	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		191.00000	212,000	15.67	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.56190	11.46780		14.33	0.00	0	1,564.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		381.00000	413,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		763.00000	701,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		366.00000	397,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		798.00000	735,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		397.00000	429,000	14.80	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		729.00000	667,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08730	0.08690		17.63	24,967.80	286	885.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		281.00000	295,000	19.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		191.00000	165,000	19.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		39.00000	38,000	22.92	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		949.00000	908,000	22.92	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,095.00000	1,133,000	19.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		5.00000	3,000	19.32	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08860	0.08810		20.08	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		472.00000	493,000	19.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		362.00000	333,000	19.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		178.00000	184,000	22.19	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,068.00000	1,024,000	22.19	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,152.00000	1,196,000	17.38	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		42.00000	36,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.77410	9.72520		12.29	0.00	0	11,304.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,475.00000	10,426,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,475.00000	8,426,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,475.00000	6,426,000	31.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,475.00000	4,426,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	21.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,475.00000	2,426,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		2.00000	2,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,477.00000	1,428,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		43.00000	47,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		518.00000	473,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		553.00000	595,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		28.00000	21,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,526.00000	1,574,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,325.00000	2,276,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,525.00000	10,476,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,525.00000	8,476,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,525.00000	6,476,000	31.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,525.00000	4,476,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,525.00000	2,476,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		2.00000	2,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,527.00000	1,478,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		37.00000	40,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		562.00000	516,000	14.10	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	9.25	Call		509.00000	550,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		34.00000	26,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,476.00000	1,524,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,225.00000	11,176,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,225.00000	9,176,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,225.00000	7,176,000	32.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,225.00000	5,176,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,225.00000	3,176,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,225.00000	2,176,000	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		5.00000	5,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,230.00000	1,181,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		91.00000	100,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		316.00000	276,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		785.00000	831,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		10.00000	7,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,125.00000	11,076,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	34.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,125.00000	9,076,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,125.00000	7,076,000	32.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,125.00000	5,076,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,125.00000	3,076,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,126.00000	2,076,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		6.00000	6,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,131.00000	1,082,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		120.00000	133,000	12.65	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		245.00000	209,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		882.00000	929,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	5,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,275.00000	10,226,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,275.00000	8,226,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,275.00000	6,226,000	31.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,275.00000	4,226,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,275.00000	2,226,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		4.00000	4,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,279.00000	1,230,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		78.00000	86,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		353.00000	312,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		737.00000	783,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		12.00000	9,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,725.00000	1,774,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,375.00000	10,326,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,375.00000	8,326,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,375.00000	6,326,000	31.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,375.00000	4,326,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,375.00000	2,326,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		3.00000	3,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,378.00000	1,329,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		58.00000	64,000	13.55	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		433.00000	390,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		644.00000	688,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		19.00000	14,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,625.00000	1,674,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,675.00000	10,626,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,675.00000	8,626,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,675.00000	6,626,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,675.00000	4,626,000	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,675.00000	2,626,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,676.00000	1,627,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		24.00000	25,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		699.00000	651,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		384.00000	421,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		59.00000	47,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,326.00000	1,375,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,825.00000	10,776,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,825.00000	8,776,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,825.00000	6,776,000	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,825.00000	4,776,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,825.00000	2,776,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,826.00000	1,777,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		15.00000	16,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		840.00000	792,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		273.00000	304,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		98.00000	80,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,177.00000	1,225,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,125.00000	10,076,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,125.00000	8,076,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,125.00000	6,076,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,125.00000	4,076,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,875.00000	1,924,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,175.00000	10,126,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,175.00000	8,126,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,175.00000	6,126,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,175.00000	4,126,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,175.00000	2,126,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		5.00000	6,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,180.00000	1,132,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		104.00000	115,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		279.00000	241,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		833.00000	880,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		8.00000	6,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,825.00000	1,874,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,225.00000	10,176,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,225.00000	8,176,000	34.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,225.00000	6,176,000	31.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,225.00000	4,176,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,775.00000	1,824,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		607.00000	561,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		32.00000	35,000	14.28	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		240.00000	268,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		115.00000	94,000	12.73	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		466.00000	506,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		41.00000	32,000	13.63	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.89140	9.84180		13.04	7,913,120.00	800	11,400.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		335.00000	356,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		293.00000	265,000	13.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		310.00000	331,000	13.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		318.00000	290,000	13.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		360.00000	383,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		268.00000	242,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		165.00000	146,000	12.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		507.00000	537,000	12.93	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		709.00000	667,000	14.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		151.00000	158,000	14.56	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		791.00000	747,000	14.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		133.00000	138,000	14.87	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		481.00000	444,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		223.00000	235,000	13.65	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.00420	9.95480		13.21	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		492.00000	516,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		337.00000	312,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		466.00000	489,000	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	13/06/2011	Foreign Exchange Future	9.85	Put	361.00000	335,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call	518.00000	544,000	13.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put	313.00000	290,000	13.11	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			375.30200	374.90300		90,185,070,600.00	24,030	8.00
AL7T	On	03/02/2011	Index Future			380.94300	380.53800		64,760,310.00	17	17.00
ALBI	On	04/11/2010	Index Future			345.20600	344.94900		0.00	0	1,058.00
ALBI	On	03/02/2011	Index Future			350.39500	350.13300		136,654,050.00	39	284.00
ALBI	On	05/05/2011	Index Future			355.61600	355.37800		0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.92150	6.82230	10.48	2,076,450.00	300	14,565.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		73.00000	10.48	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		151.00000	10.48	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		187.00000	10.84	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		59.00000	10.84	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.93550	6.83660	10.94	693,550.00	100	759.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		270.00000	12.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		133.00000	12.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		237.00000	12.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		150.00000	12.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		305.00000	12.59	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		118.00000	12.59	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.94390	6.84570	11.02	0.00	0	20.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		362.00000	12.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		166.00000	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		328.00000	398,000	12.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		182.00000	154,000	12.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		398.00000	472,000	12.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		152.00000	128,000	12.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.94970	6.85130		11.18	0.00	0	149.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		412.00000	482,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		211.00000	182,000	12.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		380.00000	448,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		229.00000	198,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		446.00000	518,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		195.00000	168,000	12.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.45140	7.34520		12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		860.00000	917,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		815.00000	766,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		840.00000	896,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		845.00000	795,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		881.00000	938,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		786.00000	737,000	12.60	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.92630	6.87790		9.85	0.00	0	696.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		3.00000	3,000	14.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		825.00000	777,000	14.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		2.00000	2,000	15.30	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		874.00000	826,000	15.30	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		3.00000	3,000	14.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		775.00000	727,000	14.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.00270	6.95410		11.25	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		149.00000	170,000	11.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		245.00000	217,000	11.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		132.00000	152,000	11.57	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		278.00000	249,000	11.57	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		167.00000	191,000	11.25	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		213.00000	188,000	11.25	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.07230	7.12050		13.96	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		179.00000	145,000	13.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		109.00000	123,000	13.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		149.00000	123,000	14.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		129.00000	151,000	14.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		211.00000	175,000	14.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		91.00000	103,000	14.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.17280	7.22150		14.65	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		250.00000	224,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		279.00000	301,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		231.00000	207,000	15.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		310.00000	334,000	15.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		271.00000	244,000	14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		250.00000	271,000	14.85	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			152.13700	151.95300			0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.39200	154.20500			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			156.64700	156.45700			0.00	0	0.00
GOVI	On	04/11/2010	GOVI			345.89400	345.61600			0.00	0	82.00
GOVI	On	04/11/2010	GOVI	329.00	Call		166,160.00000	168,940,000		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		166,060.00000	168,840,000		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		166,260.00000	169,040,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI			351.09200	350.81100			0.00	0	94.00
GOVI	On	03/02/2011	GOVI	343.00	Call		78,110.00000	80,920,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		78,010.00000	80,820,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		78,210.00000	81,020,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			356.32400	356.06600			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		70,660.00000	73,240,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		70,560.00000	73,140,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		70,760.00000	73,340,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2011			146.95700	145.00000			0.00	0	0.00
IGOV	On	05/05/2011			149.14700	145.00000			0.00	0	0.00
IGOV	On	04/08/2011			151.42300	145.00000			0.00	0	0.00
ILBI	On	04/11/2010			391.99300	391.98400			1,936,445,420.00	494	17.00
ILBI	On	03/02/2011			397.95300	398.04700			1,965,887,820.00	494	494.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	17/11/2010			5.82500	5.87000			0.00	0	2,500.00
JIBAR F	On	15/12/2010			5.71600	5.72000			0.00	0	2,500.00
JIBAR F	On	19/01/2011			5.64300	5.64000			0.00	0	0.00
JIBAR F	On	16/02/2011			5.56900	5.58000			0.00	0	0.00
JIBAR F	On	16/03/2011			5.54100	5.55000			0.00	0	5,500.00
JIBAR F	On	20/04/2011			5.54100	5.55000			0.00	0	0.00
JIBAR F	On	15/06/2011			5.56300	5.56000			0.00	0	4,500.00
JIBAR F	On	21/09/2011			5.69600	5.69000			0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.86700	5.86000			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.07800	6.07000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.32200	6.31000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.45500	6.52000			0.00	0	40,000.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On 04/11/2010	Index Future			341.12800	340.97800			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			346.25500	346.10300			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			351.41500	351.28700			0.00	0	0.00
R157	On 04/11/2010	Bond Future			7.01300	7.04400		3.75	0.00	0	3,626.00
R157	On 04/11/2010	Bond Future	8.50	Call		6,602.00000	6,748,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Call		6,821.00000	6,967,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0.00
R157	On 04/11/2010	Bond Future	8.45	Call		6,383.00000	6,529,000	4.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.05	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		2,117.00000	2,262,000	3.86	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.08400	7.11700		4.00	0.00	0	3,694.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,556.00000	3,681,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		138.00000	116,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,749.00000	3,877,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		117.00000	98,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,365.00000	3,487,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		162.00000	137,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.16100	7.19500		3.75	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,813.00000	2,914,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		510.00000	469,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,970.00000	3,074,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		463.00000	424,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,660.00000	2,757,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		563.00000	517,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,510.00000	2,604,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		618.00000	569,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.23500	7.26900		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,168.00000	2,240,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,259.00000	1,196,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,287.00000	2,361,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,182.00000	1,122,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,053.00000	2,122,000	3.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		1,340.00000	1,274,000	3.78	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.04300	8.03400		9.75	0.00	0	17,511.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,705.00000	11,612,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,150.00000	12,057,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,257.00000	11,164,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,102.00000	7,008,000	10.18	1,892,160.00	270	7,900.00
R186	On	03/02/2011	Bond Future			8.10100	8.09200		11.00	0.00	0	20,231.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,126.00000	9,023,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		362.00000	351,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,536.00000	9,434,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		317.00000	307,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,719.00000	8,616,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		413.00000	402,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,881.00000	4,908,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,321.00000	1,256,000	10.71	163,280.00	130	3,000.00
R186	On	05/05/2011	Bond Future			8.16400	8.15300		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,320.00000	7,213,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,546.00000	1,549,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,665.00000	7,558,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,426.00000	1,429,000	10.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Call		6,980.00000	6,875,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,674.00000	1,679,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,545.00000	4,577,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,997.00000	2,919,000	10.37	583,800.00	200	5,500.00
R186	On	04/08/2011	Bond Future			8.22500	8.21300		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,825.00000	4,737,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,461.00000	4,491,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		5,081.00000	4,991,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,228.00000	4,256,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,575.00000	4,490,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,703.00000	4,736,000	10.98	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.70870	209.72811			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		207,978.00000	207,959,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		207,928.00000	207,909,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		208,028.00000	208,009,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			226.87648	226.88964			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		223,840.00000	223,826,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		223,790.00000	223,776,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		223,890.00000	223,876,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			6.81300	6.84300		3.25	0.00	0	1,169.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,890.00000	6,000,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		6,061.00000	6,172,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,718.00000	5,828,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		2,385.00000	2,495,000	3.34	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,485.00000	1,596,000	3.30	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		4,156.00000	4,266,000	3.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		402.00000	276,000	3.20	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		59.00000	44,000	3.20	0.00	0	420.00
R201	On	03/02/2011	Bond Future			6.86900	6.90200		3.50	0.00	0	319.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,752.00000	3,861,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		25.00000	19,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,913.00000	4,023,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		20.00000	15,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,591.00000	3,699,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		30.00000	23,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.93900	6.97200		3.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.75	Call		2,732.00000	2,817,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		235.00000	213,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,865.00000	2,952,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		210.00000	190,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,600.00000	2,683,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		261.00000	237,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.00600	7.04100		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,544.00000	1,601,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		911.00000	861,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,649.00000	1,708,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		865.00000	817,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,456.00000	1,511,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		974.00000	922,000	3.24	0.00	0	0.00
R202	On	04/11/2010	Bond Future			0.57400	0.57400			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		55,486.00000	55,486,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		56,340.00000	56,340,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		54,623.00000	54,623,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44700	0.44600			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,221,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,278.00000	40,249,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,212.00000	38,183,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.58400	7.60500		5.75	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,388.00000	8,501,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,630.00000	8,743,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		8,146.00000	8,259,000	6.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.66200	7.68300		6.25	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,335.00000	4,422,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		199.00000	177,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,555.00000	4,644,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		173.00000	153,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,118.00000	4,203,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		229.00000	205,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.74400	7.76500		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,249.00000	3,312,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		853.00000	811,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,423.00000	3,488,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		784.00000	744,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,078.00000	3,138,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		926.00000	881,000	6.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future			7.82400	7.84600		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,585.00000	2,633,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,844.00000	1,786,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,722.00000	2,772,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,742.00000	1,686,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,451.00000	2,498,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,950.00000	1,891,000	5.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.70400	7.71400		6.50	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,730.00000	8,790,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,998.00000	9,058,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,461.00000	8,521,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		7,376.00000	7,436,000	6.88	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.77400	7.78500		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,371.00000	4,412,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		297.00000	273,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,610.00000	4,654,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		258.00000	238,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,135.00000	4,175,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		339.00000	314,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.85200	7.86200		6.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		4,268.00000	4,299,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		726.00000	700,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,477.00000	4,510,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		664.00000	640,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,063.00000	4,092,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		792.00000	765,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.92900	7.93900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,643.00000	2,659,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,308.00000	2,269,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,790.00000	2,808,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,181.00000	2,144,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,500.00000	2,515,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,439.00000	2,399,000	6.98	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.59200	6.62300		2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		5,221.00000	5,310,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		5,356.00000	5,445,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		5,086.00000	5,176,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,782.00000	1,871,000	2.58	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,863.00000	3,952,000	2.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	450.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	6.75	Put		24.00000	3,000	2.50	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		388.00000	456,000	2.50	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.63900	6.67300		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,463.00000	3,552,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		6.00000	4,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,589.00000	3,678,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		5.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,336.00000	3,425,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		7.00000	5,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.70900	6.74200		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,008.00000	2,072,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		174.00000	158,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,109.00000	2,174,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		156.00000	140,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,908.00000	1,971,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		194.00000	176,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.77400	6.81000		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,120.00000	1,162,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		698.00000	660,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,185.00000	1,229,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		652.00000	616,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,057.00000	1,098,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		746.00000	707,000	2.51	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.81300	7.82900		7.50	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		8,457.00000	8,558,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,737.00000	8,838,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,176.00000	8,277,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		9,293.00000	9,394,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.88000	7.89600		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,302.00000	5,379,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		220.00000	198,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,560.00000	5,639,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		191.00000	172,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,047.00000	5,121,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		253.00000	228,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.95500	7.97100		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,090.00000	4,145,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		978.00000	937,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,299.00000	4,356,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		900.00000	860,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,884.00000	3,937,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,061.00000	1,017,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.02900	8.04500		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,320.00000	3,361,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,130.00000	2,077,000	8.09	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		3,489.00000	3,532,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,011.00000	1,960,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,156.00000	3,195,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,254.00000	2,200,000	8.07	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.93300	7.93400		8.50	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,192.00000	8,199,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,484.00000	8,491,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,899.00000	7,905,000	8.99	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.99900	8.00000		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,020.00000	5,010,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		325.00000	308,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,282.00000	5,273,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		285.00000	270,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,762.00000	4,751,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		370.00000	353,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.07000	8.06900		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,880.00000	3,859,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,200.00000	1,185,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,092.00000	4,071,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,108.00000	1,093,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,674.00000	3,653,000	8.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Put		1,300.00000	1,285,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.13800	8.13700		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,278.00000	3,259,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,581.00000	2,568,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,447.00000	3,428,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,443.00000	2,430,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,114.00000	3,095,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,724.00000	2,712,000	8.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.08200	8.06800		13.75	0.00	0	23,345.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,779.00000	7,653,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,162.00000	8,035,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	14.60	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,393.00000	7,267,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		3,766.00000	3,638,000	14.16	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		2.00000	0,000	14.16	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		93.00000	31,000	13.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		1,714.00000	1,526,000	13.96	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,660.00000	9,533,000	14.76	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,972.00000	3,089,000	13.55	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		10.00000	0,000	13.55	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.12700	8.11200		14.50	0.00	0	2,097.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		7,725.00000	7,586,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		354.00000	349,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,065.00000	7,926,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		312.00000	307,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,384.00000	7,245,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		398.00000	394,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.17400	8.15800		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,946.00000	4,828,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,000.00000	2,024,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,216.00000	5,096,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,854.00000	1,876,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,681.00000	4,566,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,155.00000	2,182,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.21900	8.20300		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,510.00000	5,402,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,967.00000	2,999,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,761.00000	5,651,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,802.00000	2,833,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,264.00000	5,158,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,140.00000	3,174,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,624.00000	14,485,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		389.00000	391,000	15.82	0.00	0	0.00
R210	On	04/11/2010	Bond Future			121.81516	121.82205			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		118,722.00000	118,715,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		118,672.00000	118,665,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		118,772.00000	118,765,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.23300	102.12101			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	2,966,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,619.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	3,247,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,337.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	2,683,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,901.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.06600	2.75000			0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Call		0.00000	2,429,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		1,369.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		0.00000	2,705,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		1,094.00000	1,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		0.00000	2,152,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		1,646.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.65100	2.65100			109,844,974.80	1,080	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,324.00000	3,324,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		3,790.00000	3,790,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R212	On	04/11/2010	Bond Future	2.95	Call		2,855.00000		2,855,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000		0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.56500	2.56400			165,764,050.76	1,628	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,094.00000		4,084,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000		0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,551.00000		4,541,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000		0,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		3,634.00000		3,624,000	0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000		0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			341.86800	341.56500			0.00	0	0.00
TRT1	On	03/02/2011	Index Future			346.93600	346.62700			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			352.00300	351.68900			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>94,628,528,055.86</b>	<b>37,037</b>	<b>1,161,474.00</b>	

**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>94,628,528,055.86</b>	<b>37,037</b>	<b>1,161,474.00</b>	