



# Daily MTM Report

Daily summary for: 15/09/2010

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			7.18570	7.18250		14.02	43,660,313.20	6,076	324,237.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,768.00000	8,764,000	40.43	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	36.72	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,768.00000	6,764,000	36.72	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,768.00000	4,764,000	29.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		2.00000	2,000	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,770.00000	2,766,000	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		42.00000	43,000	17.97	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		810.00000	807,000	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		336.00000	339,000	14.31	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		104.00000	103,000	14.31	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,235.00000	1,238,000	16.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	2,000	16.93	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,233.00000	2,236,000	21.77	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		1.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,233.00000	3,236,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		16.00000	16,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,384.00000	1,380,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,818.00000	8,814,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,818.00000	6,814,000	36.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,818.00000	4,814,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	25.55	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,819.00000	2,815,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		303.00000	306,000	14.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		121.00000	120,000	14.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,185.00000	1,188,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,183.00000	2,186,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,183.00000	3,186,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,868.00000	8,864,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,868.00000	6,864,000	37.01	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	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,868.00000	4,864,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,869.00000	2,865,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		35.00000	36,000	18.50	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		903.00000	900,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		272.00000	274,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		140.00000	138,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,135.00000	1,139,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,133.00000	2,136,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,133.00000	3,136,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,918.00000	8,914,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,918.00000	6,914,000	37.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,918.00000	4,914,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,919.00000	2,915,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		32.00000	33,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		950.00000	947,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		242.00000	245,000	14.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		160.00000	159,000	14.14	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,086.00000	1,089,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,083.00000	2,086,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,083.00000	3,086,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		38.00000	39,000	18.23	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		856.00000	853,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,968.00000	8,964,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,968.00000	6,964,000	37.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,968.00000	4,964,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,969.00000	2,965,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		30.00000	30,000	19.02	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		998.00000	994,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		215.00000	217,000	14.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		183.00000	181,000	14.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,036.00000	1,040,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,033.00000	2,036,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.10	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	4.15	Call		3,033.00000	3,036,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,018.00000	9,014,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,018.00000	7,014,000	37.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,018.00000	5,014,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,019.00000	3,015,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		27.00000	28,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,045.00000	1,042,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		189.00000	192,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		207.00000	206,000	14.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		987.00000	990,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,983.00000	1,986,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,983.00000	2,986,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,068.00000	9,064,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,068.00000	7,064,000	37.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,068.00000	5,064,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,069.00000	3,065,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		25.00000	25,000	19.55	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,093.00000	1,089,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		170.00000	173,000	14.28	0.00	0	5.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		238.00000	237,000	14.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		938.00000	942,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,933.00000	1,936,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,933.00000	2,936,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,268.00000	9,264,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,268.00000	7,264,000	38.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,268.00000	5,264,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,269.00000	3,265,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		18.00000	19,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,286.00000	1,283,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		112.00000	114,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		380.00000	378,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		748.00000	751,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	15,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,733.00000	1,736,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,733.00000	2,736,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,218.00000	9,214,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,218.00000	7,214,000	38.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,218.00000	5,214,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,219.00000	3,215,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		20.00000	20,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,238.00000	1,234,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		124.00000	126,000	15.07	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		342.00000	340,000	15.07	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		795.00000	798,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		13.00000	12,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,783.00000	1,786,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,783.00000	2,786,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		15.00000	15,000	21.39	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		1,433.00000	1,429,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,318.00000	9,314,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,318.00000	7,314,000	38.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,318.00000	5,314,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,319.00000	3,315,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		17.00000	17,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,335.00000	1,331,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		101.00000	102,000	15.60	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		419.00000	416,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		702.00000	705,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		20.00000	19,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,683.00000	1,686,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,683.00000	2,686,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		23.00000	23,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,141.00000	1,137,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,668.00000	8,664,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,668.00000	6,664,000	36.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,668.00000	4,664,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,670.00000	2,666,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		50.00000	51,000	17.44	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		718.00000	715,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		408.00000	411,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		76.00000	75,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,334.00000	1,337,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,333.00000	2,336,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,333.00000	3,336,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,718.00000	8,714,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,718.00000	6,714,000	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,718.00000	4,714,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,720.00000	2,716,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		46.00000	47,000	17.71	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		764.00000	761,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		371.00000	374,000	14.37	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	6.90	Put		89.00000	88,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,284.00000	1,288,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,283.00000	2,286,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,283.00000	3,286,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,118.00000	9,114,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,118.00000	7,114,000	37.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,118.00000	5,114,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,119.00000	3,115,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		153.00000	155,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		271.00000	269,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		890.00000	893,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	7,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,883.00000	1,886,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,883.00000	2,886,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,168.00000	9,164,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,168.00000	7,164,000	37.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,168.00000	5,164,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,169.00000	3,165,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		21.00000	22,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,189.00000	1,186,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		138.00000	140,000	14.81	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		306.00000	304,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		842.00000	846,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		10.00000	10,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,833.00000	1,836,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,833.00000	2,836,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,868.00000	7,864,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,868.00000	5,864,000	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,868.00000	3,864,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		9.00000	9,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,877.00000	1,873,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,133.00000	4,136,000	20.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,926.00000	1,922,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		8.00000	8,000	24.03	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		4.00000	4,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,322.00000	2,318,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		7.00000	8,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,025.00000	2,022,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		4.00000	4,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,372.00000	2,368,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		55.00000	56,000	17.18	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		673.00000	670,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,728.00000	1,724,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		10.00000	10,000	22.97	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		500.00000	497,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		82.00000	83,000	16.13	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,630.00000	1,626,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		12.00000	12,000	22.45	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		67.00000	68,000	16.65	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		585.00000	582,000	16.65	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,827.00000	1,823,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		9.00000	9,000	23.50	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		459.00000	456,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		91.00000	92,000	15.86	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.28640	7.28390		14.79	1,056,528.00	145	35,842.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		123.00000	123,000	17.65	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		839.00000	837,000	17.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		116.00000	116,000	17.86	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		882.00000	880,000	17.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		130.00000	131,000	17.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		796.00000	795,000	17.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,288.00000	1,287,000	19.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		72.00000	73,000	19.70	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,227.00000	3,225,000	25.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		11.00000	11,000	25.24	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		309.00000	309,000	14.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		293.00000	295,000	14.79	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,196.00000	1,194,000	19.29	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		80.00000	80,000	19.29	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		442.00000	441,000	15.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		226.00000	227,000	15.60	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		478.00000	477,000	15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		212.00000	213,000	15.81	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		515.00000	514,000	16.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		199.00000	200,000	16.01	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.38570	7.38520		14.86	1,292,497.50	175	10,580.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		352.00000	352,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		417.00000	416,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		335.00000	335,000	15.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		450.00000	449,000	15.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		371.00000	370,000	14.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		386.00000	384,000	14.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		792.00000	789,000	14.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		107.00000	103,000	14.18	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.21700	11.13100		12.59	5,429,028.00	484	22,333.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		86.00000	99,000	14.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		855.00000	782,000	14.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		812.00000	740,000	14.61	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		93.00000	107,000	14.61	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.36690	11.28090		13.50	34,100.70	3	20,349.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		264.00000	287,000	14.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		783.00000	720,000	14.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		253.00000	274,000	14.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		822.00000	757,000	14.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		277.00000	301,000	14.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		746.00000	684,000	14.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		536.00000	482,000	13.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		367.00000	399,000	13.74	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,405.00000	1,330,000	16.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		136.00000	147,000	16.35	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.51350	11.43020		13.82	0.00	0	1,502.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		402.00000	428,000	14.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		822.00000	765,000	14.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		388.00000	413,000	14.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		858.00000	800,000	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		417.00000	444,000	14.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		787.00000	731,000	14.39	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08400	0.08660		17.36	1,680.00	20	241.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		359.00000	242,000	19.87	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		299.00000	442,000	19.87	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		106.00000	65,000	23.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,046.00000	1,265,000	23.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,085.00000	847,000	18.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		25.00000	47,000	18.10	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08530	0.08800		21.21	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		534.00000	408,000	20.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		434.00000	578,000	20.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		245.00000	180,000	23.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,145.00000	1,350,000	23.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,173.00000	946,000	17.71	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		73.00000	116,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.35530	9.31620		12.12	1,103,925.40	118	13,973.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,884.00000	10,845,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,884.00000	8,845,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,884.00000	6,845,000	30.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.56	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	14.20	Put		4,884.00000	4,845,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,886.00000	2,847,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		9.00000	9,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,893.00000	1,854,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		43.00000	44,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		927.00000	889,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		287.00000	310,000	12.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		171.00000	155,000	12.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,123.00000	1,161,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		7.00000	6,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		2.00000	2,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,736.00000	2,697,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,934.00000	10,895,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,934.00000	8,895,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,934.00000	6,895,000	31.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,934.00000	4,895,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,936.00000	2,896,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		9.00000	8,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,943.00000	1,903,000	18.64	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	10.25	Call		39.00000	40,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		973.00000	935,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		259.00000	280,000	12.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		193.00000	175,000	12.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,074.00000	1,112,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		8.00000	7,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,634.00000	11,595,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,634.00000	9,595,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,634.00000	7,595,000	32.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,634.00000	5,595,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,635.00000	3,596,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		3.00000	2,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,637.00000	2,597,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		13.00000	12,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,647.00000	1,607,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		68.00000	70,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		702.00000	665,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		454.00000	483,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		88.00000	78,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,534.00000	11,495,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,534.00000	9,495,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,534.00000	7,495,000	32.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,534.00000	5,495,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,535.00000	3,496,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		3.00000	3,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,537.00000	2,498,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		15.00000	14,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,549.00000	1,509,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		82.00000	85,000	13.84	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		616.00000	580,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		532.00000	562,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		66.00000	57,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,684.00000	10,645,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,684.00000	8,645,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,684.00000	6,645,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,684.00000	4,645,000	24.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		2.00000	2,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,686.00000	2,647,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		12.00000	11,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,696.00000	1,656,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		62.00000	64,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		746.00000	709,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		418.00000	445,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		102.00000	90,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,320.00000	1,359,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		4.00000	4,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,784.00000	10,745,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,784.00000	8,745,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,784.00000	6,745,000	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,784.00000	4,745,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		2.00000	2,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,786.00000	2,747,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		11.00000	10,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,795.00000	1,755,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		51.00000	53,000	14.70	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		835.00000	798,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		349.00000	374,000	12.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		133.00000	119,000	12.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,222.00000	1,260,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		6.00000	5,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,084.00000	11,045,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,084.00000	9,045,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,084.00000	7,045,000	31.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,084.00000	5,045,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,085.00000	3,046,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		7.00000	6,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,091.00000	2,051,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		31.00000	30,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,115.00000	1,075,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		192.00000	205,000	12.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		276.00000	250,000	12.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		929.00000	966,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		13.00000	11,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,234.00000	11,195,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,234.00000	9,195,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,234.00000	7,195,000	31.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,234.00000	5,195,000	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,235.00000	3,196,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		5.00000	5,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,239.00000	2,200,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		24.00000	23,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,258.00000	1,218,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		144.00000	154,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		378.00000	349,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		790.00000	825,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	20,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,534.00000	10,495,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,534.00000	8,495,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,534.00000	6,495,000	30.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,534.00000	4,495,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,469.00000	1,508,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		3.00000	3,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,584.00000	10,545,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,584.00000	8,545,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,584.00000	6,545,000	30.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,584.00000	4,545,000	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,587.00000	2,548,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		14.00000	13,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,598.00000	1,558,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		74.00000	77,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		658.00000	622,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		492.00000	522,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		76.00000	67,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,420.00000	1,458,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		4.00000	3,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,634.00000	10,595,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,634.00000	8,595,000	33.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,634.00000	6,595,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,634.00000	4,595,000	24.78	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	7.95	Call		1,370.00000	1,409,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		4.00000	4,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,020.00000	981,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		36.00000	36,000	15.38	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		131.00000	139,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		415.00000	384,000	12.98	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		232.00000	252,000	12.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		216.00000	197,000	12.16	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.48160	9.44330		12.92	0.00	0	12,144.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		228.00000	236,000	13.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		585.00000	554,000	13.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		215.00000	223,000	14.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		622.00000	591,000	14.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		241.00000	250,000	13.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		548.00000	518,000	13.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		378.00000	352,000	12.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		321.00000	334,000	12.92	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,077.00000	1,042,000	15.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		120.00000	124,000	15.75	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,166.00000	1,130,000	16.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		109.00000	112,000	16.06	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.60480	9.56900		13.09	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		353.00000	363,000	13.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		584.00000	558,000	13.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		338.00000	348,000	13.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		619.00000	593,000	13.76	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		368.00000	380,000	13.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		549.00000	525,000	13.50	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			375.28300	374.34000			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			346.73700	345.65200			0.00	0	1,308.00
ALBI	On	03/02/2011	Index Future			352.08500	350.98500			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.68820	6.67580		10.63	0.00	0	15,596.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		76.00000	70,000	11.45	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		300.00000	282,000	11.45	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		338.00000	321,000	11.62	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		64.00000	59,000	11.62	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.70460	6.69320		11.57	0.00	0	596.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		229.00000	219,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		236.00000	214,000	11.57	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		209.00000	200,000	11.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		266.00000	245,000	11.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		254.00000	246,000	11.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		211.00000	191,000	11.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.71800	6.70760		11.87	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		315.00000	309,000	11.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		257.00000	241,000	11.91	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		289.00000	283,000	11.87	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		281.00000	265,000	11.87	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		342.00000	337,000	11.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		234.00000	219,000	11.96	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.99140	6.99950		11.88	34,957.00	5	858.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		21.00000	22,000	14.55	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		722.00000	731,000	14.55	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		18.00000	19,000	14.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		769.00000	778,000	14.74	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		25.00000	25,000	14.36	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		676.00000	684,000	14.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.07170	7.08060		10.27	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		217.00000	214,000	10.27	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		186.00000	192,000	10.27	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		195.00000	193,000	10.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		214.00000	221,000	10.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		246.00000	242,000	10.37	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		165.00000	170,000	10.37	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.18010	7.22170		15.00	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		312.00000	284,000	15.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		140.00000	154,000	15.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		281.00000	255,000	15.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		159.00000	175,000	15.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		344.00000	315,000	15.21	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		122.00000	135,000	15.21	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.28680	7.33020		15.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		361.00000	335,000	15.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		281.00000	298,000	15.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		337.00000	311,000	15.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		307.00000	324,000	15.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		387.00000	359,000	15.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		257.00000	272,000	15.46	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			149.81400	150.73700			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.01900	152.95400			0.00	0	0.00
GOVI On	04/11/2010	GOVI			347.13200	346.10500			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		171,050.00000	181,320,000		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		170,950.00000	181,220,000		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		171,150.00000	181,420,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/11/2010	Index Future			399.00200	399.00100			0.00	0	507.00
ILBI On	03/02/2011	Index Future			405.70400	405.70200			0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.03500	6.04000			0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.01000	6.08000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.01000	6.05000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.98000	6.01000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.94000	5.97000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.90000	5.97000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.90000	5.97000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.01000	6.08000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.21000	6.29000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.39000	6.46000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.62000	6.71000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.84000	6.94000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			344.23800	342.83900			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			349.54800	348.12800			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.17800	7.22200		4.00	0.00	0	5,037.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,773.00000	5,977,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,991.00000	6,195,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,554.00000	5,758,000	4.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		3.00000	2,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		299.00000	245,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,584.00000	1,735,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.24900	7.29600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,134.00000	3,291,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		508.00000	458,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,305.00000	3,465,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		465.00000	418,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,967.00000	3,120,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		556.00000	501,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.32000	7.37100		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,574.00000	2,711,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,008.00000	932,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,716.00000	2,857,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		945.00000	873,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,435.00000	2,569,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,074.00000	995,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.79600	7.86800		10.25	0.00	0	16,933.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,454.00000	14,215,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		11.00000	7,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,897.00000	14,659,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		9.00000	6,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		13,009.00000	13,769,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		14.00000	9,000	11.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	8.75	Put		95.00000	63,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,935.00000	9,668,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.84100	7.91600		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,111.00000	11,807,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		534.00000	445,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,519.00000	12,223,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		487.00000	406,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,703.00000	11,393,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		584.00000	489,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,095.00000	3,648,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,348.00000	2,686,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			7.88800	7.96600		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,597.00000	10,202,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,927.00000	1,729,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,958.00000	10,571,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,823.00000	1,633,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,239.00000	9,835,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,037.00000	1,830,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.58300	1.56400			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		463.00000	415,000		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		587.00000	539,000		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		339.00000	291,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			2.66000	2.65700			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		4,976.00000	4,937,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		5,592.00000	5,553,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		4,356.00000	4,317,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.09000	7.11300		4.00	0.00	0	1,691.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,903.00000	4,987,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	2,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,074.00000	5,158,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,732.00000	4,815,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		2.00000	1,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,599.00000	1,661,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		202.00000	181,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		431.00000	394,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		928.00000	975,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,196.00000	3,275,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		28.00000	24,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,500.00000	1,429,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		169.00000	182,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.15500	7.18000		4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		3,037.00000	3,106,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		269.00000	252,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,175.00000	3,245,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		241.00000	225,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,876.00000	2,945,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		274.00000	257,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.22900	7.25600		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,366.00000	2,422,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		789.00000	758,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,479.00000	2,537,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		744.00000	715,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,255.00000	2,310,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		836.00000	804,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.59300	2.59200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		8,239.00000	8,220,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		9,093.00000	9,074,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		7,377.00000	7,358,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.63900	7.68300		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,971.00000	8,206,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,212.00000	8,447,000	7.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,729.00000	7,964,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.71100	7.75700		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,297.00000	4,484,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		545.00000	493,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,499.00000	4,690,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		500.00000	453,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,096.00000	4,280,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		591.00000	536,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.78400	7.83200		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,294.00000	3,451,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,233.00000	1,150,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,465.00000	3,625,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,161.00000	1,081,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,127.00000	3,280,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,310.00000	1,223,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.74600	7.79400		7.25	0.00	0	2,252.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,253.00000	8,540,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,520.00000	8,807,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2.00000	2,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,986.00000	8,272,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		5.00000	3,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			7.81000	7.86100		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,259.00000	4,489,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		628.00000	561,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,482.00000	4,717,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		574.00000	511,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,039.00000	4,264,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		686.00000	614,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.87900	7.93200		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,465.00000	4,671,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,319.00000	1,225,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,663.00000	4,874,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,246.00000	1,157,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,269.00000	4,471,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,395.00000	1,297,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.93400	6.97200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,225.00000	4,333,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,360.00000	4,467,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,091.00000	4,198,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,000.00000	1,077,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		215.00000	184,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,876.00000	2,982,000	3.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.00	Put		9.00000	8,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		871.00000	795,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		239.00000	270,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.99800	7.04000		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,640.00000	2,735,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		154.00000	138,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,751.00000	2,847,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		137.00000	123,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,528.00000	2,622,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		169.00000	153,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.07900	7.12600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,547.00000	1,619,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		648.00000	606,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,629.00000	1,702,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		610.00000	569,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,467.00000	1,537,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		687.00000	643,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.80200	7.85500		8.25	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,299.00000	8,632,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		6.00000	4,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,578.00000	8,911,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		5.00000	3,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,020.00000	8,352,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		8.00000	5,000	9.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future			7.86200	7.91700		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,449.00000	5,729,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		496.00000	437,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,693.00000	5,977,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		454.00000	399,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,207.00000	5,483,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		542.00000	479,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.92700	7.98400		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,485.00000	4,718,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,451.00000	1,341,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,692.00000	4,930,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,371.00000	1,266,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,281.00000	4,509,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,421,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.84100	7.88900		8.75	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,495.00000	8,813,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,786.00000	9,104,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		3.00000	2,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,203.00000	8,521,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		6.00000	5,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.89800	7.94700		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,653.00000	5,911,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		614.00000	552,000	10.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		5,905.00000	6,167,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		564.00000	507,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,403.00000	5,657,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		667.00000	602,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.95600	8.00700		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,579.00000	4,799,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,505.00000	1,399,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,796.00000	5,021,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,417.00000	1,317,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,364.00000	4,580,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,595.00000	1,486,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.74800	7.82600		13.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		10,035.00000	10,770,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		17.00000	9,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		10,414.00000	11,151,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		13.00000	8,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		9,653.00000	10,387,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		21.00000	12,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		6,154.00000	6,845,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		151.00000	99,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		399.00000	280,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		4,259.00000	4,882,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,904.00000	12,644,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	15.41	0.00	0	162.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	7.75	Put		1,987.00000	1,582,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,264.00000	1,601,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.78200	7.86100		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		10,168.00000	10,831,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		496.00000	413,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		10,510.00000	11,179,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		456.00000	379,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,825.00000	10,482,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		538.00000	450,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.81500	7.89600		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		7,177.00000	7,729,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,852.00000	1,646,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,485.00000	8,047,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,744.00000	1,548,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,872.00000	7,413,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,967.00000	1,750,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.84400	7.92700		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		8,065.00000	8,590,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,037.00000	2,791,000	16.85	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,381.00000	8,914,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,938.00000	2,700,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		7,686.00000	8,204,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,077.00000	2,824,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		17,556.00000	18,247,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		837.00000	757,000	20.00	0.00	0	1,000.00

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			2.60700	2.60500			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		6,613.00000	6,585,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		7,252.00000	7,224,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		5,969.00000	5,941,000		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			2.41100	2.40500			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,968.00000	1,933,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		2,250.00000	2,215,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		1,686.00000	1,651,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.68000	2.67700			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,072.00000	3,043,000		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		3,538.00000	3,509,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		2,603.00000	2,574,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			343.04000	342.03600			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			348.08700	347.06600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>52,613,029.80</b>	<b>7,026</b>	<b>1,021,588.00</b>

**j-Bonds**

CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	6.09000	6.13000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.14000	7.18000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	7.77000	7.84000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	1.48000	1.48000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	2.62000	2.62000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.05500	7.07500		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.57000	2.57000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	7.60000	7.64000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	7.71000	7.75500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	6.90000	6.93500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	7.77000	7.82000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	7.81000	7.85500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	7.73000	7.80500		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	31/03/2028	Spot Bond			2.58000	2.58000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.35000	2.35000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.64000	2.64000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>52,613,029.80</b>	<b>7,026</b>	<b>1,021,588.00</b>