



Daily MTM Report

Daily summary for: 30/09/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			7.05960	7.05220		13.45	79,526,394.00	11,265	310,065.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,898.00000	8,890,000	38.14	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,898.00000	6,890,000	36.73	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,898.00000	4,890,000	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,898.00000	2,890,000	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		15.00000	14,000	16.70	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		913.00000	904,000	16.70	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		232.00000	233,000	13.74	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		130.00000	123,000	13.74	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,105.00000	1,112,000	16.99	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		3.00000	2,000	16.99	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,102.00000	2,110,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,102.00000	3,110,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3.00000	3,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,501.00000	1,493,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,948.00000	8,940,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,948.00000	6,940,000	36.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,948.00000	4,940,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	24.49	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,948.00000	2,940,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		203.00000	203,000	13.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		151.00000	143,000	13.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,055.00000	1,062,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,052.00000	2,060,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,052.00000	3,060,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,998.00000	8,990,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,998.00000	6,990,000	36.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,998.00000	4,990,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,998.00000	2,990,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		11.00000	10,000	17.07	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,009.00000	1,000,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		175.00000	175,000	13.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		173.00000	165,000	13.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,005.00000	1,013,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,002.00000	2,010,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,002.00000	3,010,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,048.00000	9,040,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,048.00000	7,040,000	36.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,048.00000	5,040,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,048.00000	3,040,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		10.00000	9,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,058.00000	1,049,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		154.00000	154,000	13.64	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	7.10	Put		202.00000	194,000	13.64	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		956.00000	964,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,952.00000	1,960,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,952.00000	2,960,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		13.00000	12,000	16.88	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		961.00000	952,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,098.00000	9,090,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,098.00000	7,090,000	36.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,098.00000	5,090,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,098.00000	3,090,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		9.00000	8,000	17.43	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,107.00000	1,098,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		136.00000	135,000	13.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		234.00000	225,000	13.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		908.00000	915,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,902.00000	1,910,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		2,902.00000	2,910,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,148.00000	9,140,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,148.00000	7,140,000	37.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,148.00000	5,140,000	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,148.00000	3,140,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		7.00000	7,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,155.00000	1,147,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		119.00000	118,000	14.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		267.00000	258,000	14.00	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		859.00000	866,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	6,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,852.00000	1,860,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,852.00000	2,860,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,198.00000	9,190,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,198.00000	7,190,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,198.00000	5,190,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,198.00000	3,190,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		7.00000	6,000	17.79	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,205.00000	1,196,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		104.00000	103,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		302.00000	293,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		811.00000	818,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		9.00000	8,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,802.00000	1,810,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,802.00000	2,810,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,398.00000	9,390,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,398.00000	7,390,000	37.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,398.00000	5,390,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,398.00000	3,390,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		4.00000	4,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,402.00000	1,394,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		60.00000	58,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		458.00000	448,000	14.90	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		624.00000	630,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		22.00000	20,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,603.00000	1,610,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,602.00000	2,610,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,348.00000	9,340,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,348.00000	7,340,000	37.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,348.00000	5,340,000	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,348.00000	3,340,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		4.00000	4,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,352.00000	1,344,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		69.00000	67,000	14.72	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		417.00000	407,000	14.72	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		669.00000	676,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		17.00000	16,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,653.00000	1,660,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,652.00000	2,660,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		3.00000	2,000	19.05	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		1,551.00000	1,542,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,448.00000	9,440,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,448.00000	7,440,000	37.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,448.00000	5,440,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,448.00000	3,440,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		3.00000	3,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,451.00000	1,443,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		52.00000	50,000	15.08	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		500.00000	490,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		579.00000	584,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		27.00000	24,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,553.00000	1,560,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,552.00000	2,560,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		6.00000	5,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,254.00000	1,245,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,798.00000	8,790,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,798.00000	6,790,000	36.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,798.00000	4,790,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,798.00000	2,790,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		19.00000	18,000	16.34	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		817.00000	808,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		297.00000	300,000	14.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		95.00000	90,000	14.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,204.00000	1,211,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,202.00000	2,210,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,202.00000	3,210,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,848.00000	8,840,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,848.00000	6,840,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,848.00000	4,840,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,848.00000	2,840,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		17.00000	16,000	16.52	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		865.00000	856,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		264.00000	265,000	13.89	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		112.00000	105,000	13.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,154.00000	1,161,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,152.00000	2,160,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,152.00000	3,160,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,248.00000	9,240,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,248.00000	7,240,000	37.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,248.00000	5,240,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,248.00000	3,240,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		91.00000	89,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		339.00000	329,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		763.00000	770,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		11.00000	10,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,753.00000	1,760,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,752.00000	2,760,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,298.00000	9,290,000	38.14	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	14.35	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,298.00000	7,290,000	37.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,298.00000	5,290,000	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,298.00000	3,290,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		5.00000	5,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,303.00000	1,295,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		79.00000	77,000	14.54	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		377.00000	367,000	14.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		716.00000	723,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		14.00000	13,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,703.00000	1,710,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,702.00000	2,710,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,998.00000	7,990,000	38.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,998.00000	5,990,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,998.00000	3,990,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,999.00000	1,991,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,002.00000	4,010,000	19.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,049.00000	2,041,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	20.88	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,448.00000	2,440,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,149.00000	2,141,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,498.00000	2,490,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		22.00000	21,000	16.16	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		770.00000	761,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,849.00000	1,841,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	20.13	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		587.00000	578,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		39.00000	38,000	15.44	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,750.00000	1,742,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	19.77	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		29.00000	28,000	15.80	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		677.00000	668,000	15.80	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,949.00000	1,941,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	20.50	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		543.00000	534,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		45.00000	44,000	15.26	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.15820	7.14980		14.20	35,826,791.00	5,005	36,468.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		86.00000	85,000	17.71	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		936.00000	927,000	17.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		81.00000	80,000	17.91	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		981.00000	972,000	17.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		92.00000	90,000	17.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		892.00000	882,000	17.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,400.00000	1,390,000	19.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		50.00000	48,000	19.77	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,353.00000	3,345,000	23.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	3,000	23.10	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		370.00000	364,000	14.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		220.00000	222,000	14.82	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,305.00000	1,295,000	19.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		55.00000	53,000	19.36	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		516.00000	508,000	15.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		166.00000	166,000	15.65	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		555.00000	547,000	15.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		155.00000	155,000	15.85	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		595.00000	586,000	16.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		145.00000	144,000	16.06	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		337.00000	331,000	14.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		237.00000	239,000	14.61	0.00	0	7,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25630	7.24650		14.49	0.00	0	13,955.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		283.00000	284,000	15.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		487.00000	478,000	15.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		268.00000	269,000	15.37	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	13/06/2011	Foreign Exchange Future	7.50	Put		522.00000	513,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		298.00000	300,000	15.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		452.00000	444,000	15.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		676.00000	683,000	14.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		130.00000	127,000	14.31	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.12870	11.13340		12.63	4,151,005.10	373	21,519.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		68.00000	64,000	14.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		835.00000	835,000	14.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		791.00000	791,000	14.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		74.00000	70,000	14.73	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.27700	11.28050		13.10	19,734,750.00	1,750	22,361.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		241.00000	234,000	14.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		761.00000	757,000	14.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		229.00000	223,000	14.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		799.00000	796,000	14.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		253.00000	246,000	14.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		723.00000	719,000	14.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		511.00000	507,000	13.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		341.00000	334,000	13.60	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,389.00000	1,388,000	16.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		119.00000	115,000	16.36	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.42380	11.42570		13.46	0.00	0	1,502.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		378.00000	371,000	14.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		802.00000	797,000	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	13/06/2011	Foreign Exchange Future	11.90	Call		365.00000	357,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		839.00000	833,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		393.00000	385,000	14.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		767.00000	761,000	14.27	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08430		17.30	0.00	0	141.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		226.00000	234,000	19.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		396.00000	374,000	19.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		50.00000	50,000	22.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,220.00000	1,190,000	22.98	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		866.00000	893,000	18.71	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		36.00000	33,000	18.71	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08590	0.08560		20.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		400.00000	410,000	19.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		540.00000	520,000	19.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		166.00000	170,000	22.77	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,306.00000	1,280,000	22.77	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		962.00000	986,000	17.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		102.00000	96,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.62940	9.58410		12.03	6,894,650.40	716	10,179.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,616.00000	10,571,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,616.00000	8,571,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,616.00000	6,571,000	31.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,616.00000	4,571,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,617.00000	2,572,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		6.00000	6,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,622.00000	1,577,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		55.00000	58,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		671.00000	629,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		460.00000	492,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		76.00000	63,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,387.00000	1,432,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		3.00000	3,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,467.00000	2,422,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,666.00000	10,621,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,666.00000	8,621,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,666.00000	6,621,000	31.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,666.00000	4,621,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,667.00000	2,622,000	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		5.00000	5,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,671.00000	1,626,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		49.00000	51,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		715.00000	672,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		423.00000	453,000	12.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		89.00000	74,000	12.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,337.00000	1,382,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		3.00000	3,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,366.00000	11,321,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,366.00000	9,321,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,366.00000	7,321,000	31.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,366.00000	5,321,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,366.00000	3,321,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,367.00000	2,322,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		10.00000	10,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,376.00000	1,331,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		97.00000	103,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		463.00000	424,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		666.00000	706,000	12.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		32.00000	27,000	12.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,266.00000	11,221,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,266.00000	9,221,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,266.00000	7,221,000	31.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,266.00000	5,221,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,266.00000	3,221,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,268.00000	2,223,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		13.00000	13,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,279.00000	1,234,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		121.00000	130,000	12.73	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		387.00000	351,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		756.00000	797,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		22.00000	18,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,416.00000	10,371,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,416.00000	8,371,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,416.00000	6,371,000	30.78	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	14.00	Call		0.00000	0,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,416.00000	4,371,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,417.00000	2,372,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		9.00000	9,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,425.00000	1,380,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		87.00000	92,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		503.00000	463,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		623.00000	661,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		39.00000	32,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,586.00000	1,631,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,516.00000	10,471,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,516.00000	8,471,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,516.00000	6,471,000	30.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,516.00000	4,471,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,517.00000	2,472,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		7.00000	7,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,523.00000	1,478,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		69.00000	73,000	13.43	0.00	0	375.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		585.00000	544,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		539.00000	575,000	12.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		55.00000	46,000	12.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,486.00000	1,531,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		2.00000	2,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,816.00000	10,771,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,816.00000	8,771,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,816.00000	6,771,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,816.00000	4,771,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,817.00000	2,772,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		4.00000	4,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,820.00000	1,775,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		35.00000	36,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		851.00000	807,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		320.00000	344,000	12.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		136.00000	115,000	12.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,188.00000	1,233,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,966.00000	10,921,000	32.56	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	18.55	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,966.00000	8,921,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,966.00000	6,921,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,966.00000	4,921,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,967.00000	2,922,000	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		3.00000	3,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,969.00000	1,924,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		25.00000	25,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		991.00000	946,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		233.00000	250,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		199.00000	171,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,040.00000	1,085,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		6.00000	6,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,266.00000	10,221,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,266.00000	8,221,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,266.00000	6,221,000	30.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,266.00000	4,221,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,735.00000	1,780,000	17.49	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	7.85	Put		1.00000	1,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,316.00000	10,271,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,316.00000	8,271,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,316.00000	6,271,000	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,316.00000	4,271,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		2.00000	2,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,318.00000	2,273,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		11.00000	11,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,327.00000	1,282,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		109.00000	116,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		425.00000	387,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		710.00000	751,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		26.00000	22,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,685.00000	1,731,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		1.00000	2,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,366.00000	10,321,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,366.00000	8,321,000	32.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,366.00000	6,321,000	30.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,366.00000	4,321,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,636.00000	1,681,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		760.00000	717,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		44.00000	46,000	13.99	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		208.00000	223,000	12.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		224.00000	194,000	12.03	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		387.00000	415,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		103.00000	86,000	12.42	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.75600	9.71110		12.51	14,634,000.00	1,500	12,157.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		298.00000	311,000	12.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		387.00000	355,000	12.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		281.00000	292,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		420.00000	386,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		317.00000	330,000	12.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		356.00000	324,000	12.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		230.00000	209,000	12.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		441.00000	465,000	12.41	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		837.00000	795,000	14.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		148.00000	151,000	14.51	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		921.00000	879,000	14.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		132.00000	135,000	14.81	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.88020	9.83480		12.67	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		443.00000	457,000	12.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		408.00000	377,000	12.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		420.00000	433,000	12.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		435.00000	403,000	12.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		467.00000	482,000	12.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		382.00000	352,000	12.63	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			372.24700	375.17900			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.17700	346.03900			0.00	0	1,297.00
ALBI	On	03/02/2011	Index Future			348.41400	351.31900			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.77270	6.76620		10.08	1,354,540.00	200	14,965.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		77.00000	75,000	10.52	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		211.00000	202,000	10.52	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		248.00000	238,000	10.66	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		64.00000	61,000	10.66	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.78730	6.77980		10.97	3,393,650.00	500	631.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		240.00000	246,000	11.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		160.00000	159,000	11.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		212.00000	219,000	11.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		182.00000	182,000	11.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		269.00000	276,000	11.08	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		139.00000	139,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79820	6.78930		11.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		330.00000	334,000	11.27	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		191.00000	186,000	11.27	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		301.00000	306,000	11.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		212.00000	208,000	11.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		359.00000	364,000	11.29	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		170.00000	166,000	11.29	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.87130	6.81710		11.63	0.00	0	821.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		9.00000	10,000	15.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		892.00000	839,000	15.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		8.00000	8,000	15.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		941.00000	887,000	15.32	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		11.00000	11,000	14.91	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		844.00000	790,000	14.91	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.95100	6.89500		10.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		136.00000	156,000	10.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		291.00000	255,000	10.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		121.00000	139,000	10.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		326.00000	288,000	10.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		152.00000	174,000	10.58	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		257.00000	223,000	10.58	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.23220	7.23010		14.46	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		297.00000	295,000	14.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		117.00000	113,000	14.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		265.00000	263,000	14.74	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		135.00000	131,000	14.74	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		331.00000	329,000	14.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		101.00000	97,000	14.93	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.34010	7.33720		14.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		332.00000	329,000	14.42	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		245.00000	239,000	14.42	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		308.00000	304,000	14.47	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		271.00000	264,000	14.47	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		359.00000	356,000	14.37	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		222.00000	216,000	14.37	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.07700	150.72900			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.29100	152.95200			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.70300	346.47800			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		174,780.00000	147,030,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		174,680.00000	146,930,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Call		174,880.00000	147,130,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/11/2010	Index Future			398.65200	398.07200			0.00	0	508.00
ILBI On	03/02/2011	Index Future			404.70000	404.11000			0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.04000	6.02000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			5.98000	5.97000			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.90000	5.86000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.87000	5.85000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.87000	5.85000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.87000	5.85000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.98000	5.96000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.18000	6.16000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.36000	6.33000			0.00	200	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.60000	6.55000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.83000	6.80000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.96000	6.93000			0.00	0	2,500.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			339.97200	343.30300			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.15900	348.54100			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.33100	7.20900		4.25	1,395,015.93	11	4,806.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,831.00000	5,266,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	4.88	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,050.00000	5,484,000	4.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,612.00000	5,047,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	2,000	4.85	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		190.00000	363,000	4.38	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,536.00000	1,142,000	4.38	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.41800	7.28700		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,105.00000	2,656,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		439.00000	566,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,278.00000	2,819,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		398.00000	515,000	4.58	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,934.00000	2,496,000	4.53	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		483.00000	621,000	4.53	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.50600	7.36500		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,539.00000	2,220,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		948.00000	1,214,000	4.40	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,682.00000	2,347,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		886.00000	1,137,000	4.41	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,400.00000	2,096,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,014.00000	1,296,000	4.38	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		0.00000	1,975,000	4.37	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		0.00000	1,380,000	4.37	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.99600	7.84900		10.75	379,470.63	3	16,922.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,646.00000	12,107,000	12.52	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2.00000	7,000	12.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Call		14,091.00000	12,550,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	5,000	12.56	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		13,199.00000	11,661,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3.00000	9,000	12.47	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		31.00000	99,000	12.09	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		9,072.00000	7,595,000	12.09	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.05000	7.89900		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,176.00000	9,824,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		422.00000	631,000	12.38	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,591.00000	10,223,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		381.00000	575,000	12.45	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,762.00000	9,427,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		466.00000	692,000	12.31	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		3,826.00000	4,932,000	10.68	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,257.00000	1,801,000	10.68	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.10500	7.94900		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,602.00000	8,371,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,758.00000	2,114,000	12.22	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,967.00000	8,717,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,658.00000	1,995,000	12.29	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,239.00000	8,030,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,863.00000	2,241,000	12.15	0.00	0	0.00
R189	On	04/11/2010	Bond Future			209.78800	209.55192			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future	1.75	Put		104,528.00000	104,540,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		104,404.00000	104,416,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		104,652.00000	104,664,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			230.92500	230.89967			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		124,020.00000	124,021,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		123,404.00000	123,404,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		124,640.00000	124,641,000		0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.27000	7.14300		4.00	0.00	0	1,262.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,793.00000	4,333,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,964.00000	4,504,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,621.00000	4,162,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	4.44	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,434.00000	1,059,000	4.11	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		146.00000	232,000	4.11	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		373.00000	573,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		761.00000	501,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,071.00000	2,618,000	4.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.00	Put		12.00000	20,000	4.33	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,529.00000	1,940,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		89.00000	40,000	3.81	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.35500	7.21700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,891.00000	2,480,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		250.00000	310,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,029.00000	2,616,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		222.00000	280,000	4.34	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,731.00000	2,346,000	4.30	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		256.00000	342,000	4.30	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.44900	7.30000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,228.00000	1,830,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		793.00000	873,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,339.00000	1,934,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		746.00000	819,000	3.96	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,119.00000	1,729,000	3.92	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		842.00000	930,000	3.92	0.00	0	0.00
R202	On	04/11/2010	Bond Future			170.64900	170.35283			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		104,639.00000	104,643,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		103,785.00000	103,789,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		105,502.00000	105,505,000		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			7.74000	7.61800		6.25	0.00	0	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,318.00000	7,666,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,560.00000	7,907,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		8,076.00000	7,424,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.82100	7.69300		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,498.00000	3,948,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		414.00000	526,000	7.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,708.00000	4,149,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		378.00000	480,000	7.12	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,290.00000	3,750,000	7.04	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		453.00000	575,000	7.04	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.90100	7.76700		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,451.00000	3,046,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,065.00000	1,329,000	6.61	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,628.00000	3,210,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		999.00000	1,250,000	6.65	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,277.00000	2,886,000	6.57	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,135.00000	1,413,000	6.57	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.85700	7.73600		7.25	0.00	0	2,242.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,598.00000	7,875,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	8.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		8,866.00000	8,143,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,329.00000	7,606,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Call		0.00000	6,525,000	8.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	5,000	8.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.93000	7.80300		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,453.00000	3,950,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		484.00000	719,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,685.00000	4,166,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		439.00000	658,000	8.24	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,225.00000	3,737,000	8.14	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		534.00000	784,000	8.14	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.00600	7.87400		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,623.00000	4,079,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,149.00000	1,350,000	7.93	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,827.00000	4,272,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,082.00000	1,272,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,421.00000	3,890,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,219.00000	1,433,000	7.89	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.05900	6.95600		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,270.00000	3,978,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,405.00000	4,113,000	3.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,135.00000	3,843,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		969.00000	720,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		138.00000	181,000	3.08	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,914.00000	2,622,000	3.34	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		2.00000	2,000	3.34	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		772.00000	968,000	2.92	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		185.00000	89,000	2.92	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.14100	7.02900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,640.00000	2,346,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		125.00000	125,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,753.00000	2,458,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		111.00000	110,000	3.32	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,526.00000	2,234,000	3.30	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		139.00000	141,000	3.30	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.24300	7.11900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,526.00000	1,309,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		610.00000	692,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,608.00000	1,386,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		572.00000	649,000	3.08	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,446.00000	1,237,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		649.00000	740,000	3.06	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.96500	7.82400		8.25	0.00	0	800.00

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		8,490.00000	7,606,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1.00000	2,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,769.00000	7,885,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,209.00000	7,326,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	3,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Call		9,325.00000	8,441,000	9.28	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	1,000	9.28	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.03400	7.88700		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,534.00000	4,774,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		397.00000	537,000	9.01	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,783.00000	5,012,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		359.00000	489,000	9.06	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,286.00000	4,538,000	8.96	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		437.00000	589,000	8.96	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.10800	7.95500		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,527.00000	3,951,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,319.00000	1,658,000	8.98	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,738.00000	4,146,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,242.00000	1,565,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,319.00000	3,760,000	8.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,399.00000	1,755,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.99400	7.86300		9.00	0.00	0	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,664.00000	7,799,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		1.00000	2,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,956.00000	8,090,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,371.00000	7,506,000	10.16	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	3,000	10.16	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.05900	7.92300		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,699.00000	4,971,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		504.00000	657,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,956.00000	5,217,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		459.00000	601,000	10.17	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,444.00000	4,728,000	10.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		552.00000	717,000	10.05	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.12500	7.98400		9.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,598.00000	4,040,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,377.00000	1,714,000	9.79	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,819.00000	4,245,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,294.00000	1,615,000	9.85	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,381.00000	3,839,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,466.00000	1,819,000	9.74	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.97000	7.82400		14.25	0.00	0	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		10,041.00000	8,695,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4.00000	21,000	16.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		10,422.00000	9,073,000	16.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2.00000	16,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.95	Call		9,656.00000	8,315,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		5.00000	27,000	16.45	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		6,089.00000	4,873,000	15.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		67.00000	214,000	15.65	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		237.00000	579,000	15.19	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		4,116.00000	3,095,000	15.19	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,918.00000	10,560,000	16.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	5,000	16.97	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		1,726.00000	2,723,000	14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,022.00000	656,000	14.25	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.01000	7.86100		15.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		10,081.00000	8,876,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		409.00000	582,000	16.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		10,427.00000	9,210,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		373.00000	534,000	16.95	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,734.00000	8,543,000	16.77	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		447.00000	635,000	16.77	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.05000	7.89700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		7,059.00000	6,148,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,743.00000	2,235,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,369.00000	6,435,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,637.00000	2,106,000	15.98	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,752.00000	5,866,000	15.80	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,856.00000	2,373,000	15.80	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.08700	7.93000		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
R209	On	04/08/2011	Bond Future	8.50	Call		7,934.00000	6,885,000	16.51	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,934.00000	3,312,000	16.51	0.00	0	510.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,250.00000	7,176,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,835.00000	3,188,000	16.67	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		7,558.00000	6,600,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,977.00000	3,446,000	16.36	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		17,465.00000	16,185,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		774.00000	921,000	20.00	451,290.00	490	510.00
R210	On	04/11/2010	Bond Future			125.76700	125.75305			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		91,300.00000	91,300,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		90,661.00000	90,662,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		91,944.00000	91,944,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			102.43700	102.42685			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		95,633.00000	95,634,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		95,352.00000	95,352,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		95,916.00000	95,916,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.66700	2.66800			0.00	0	1,080.00

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	3.00	Call		3,159.00000	3,169,000	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		3,625.00000	3,635,000	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		2,691.00000	2,700,000	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			339.64500	342.42700		0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.65500	347.47700		0.00	0	0.00
Total for Derivatives :									167,741,557.06	22,013	1,022,765.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.25000	6.13000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.18000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.97500	7.83000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			208.57700	208.30758		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.59100	229.52866		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.11500		0.00	0	0.00
R202	On	07/12/2033	Spot Bond			169.66400	169.34127		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.71000	7.59000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total for j-Bonds :										0.00	0	0.00
Grand Total:										167,741,557.06	22,013	1,022,765.00