



Daily MTM Report

Daily summary for: 20/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.68150	7.73880		15.67	44,521,974.00	5,796	221,070.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,111.00000	8,169,000	46.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	42.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,111.00000	6,169,000	42.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,111.00000	4,169,000	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,112.00000	2,170,000	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		896.00000	840,000	17.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		7.00000	9,000	17.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,889.00000	1,832,000	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	1,000	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,889.00000	2,832,000	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,889.00000	3,832,000	31.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,061.00000	8,119,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,061.00000	6,119,000	42.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,061.00000	4,119,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		2.00000	1,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,063.00000	2,120,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		166.00000	139,000	16.08	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		227.00000	258,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		944.00000	888,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		5.00000	7,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,939.00000	1,882,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,939.00000	2,882,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,939.00000	3,882,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		148.00000	123,000	16.28	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		259.00000	292,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,161.00000	8,219,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,161.00000	6,219,000	42.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,161.00000	4,219,000	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,162.00000	2,220,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		131.00000	108,000	16.48	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		292.00000	327,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		848.00000	792,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		9.00000	11,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,839.00000	1,782,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,839.00000	2,782,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,839.00000	3,782,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,211.00000	8,269,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,211.00000	6,269,000	42.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,211.00000	4,269,000	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,212.00000	2,270,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		116.00000	95,000	16.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		327.00000	364,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		800.00000	745,000	16.95	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	13/09/2010	Foreign Exchange Future	6.95	Put		11.00000	14,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,789.00000	1,732,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,789.00000	2,732,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,789.00000	3,732,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,311.00000	8,369,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,311.00000	6,369,000	42.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,311.00000	4,369,000	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,312.00000	2,370,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		90.00000	74,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		401.00000	443,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		707.00000	653,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		18.00000	22,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,689.00000	1,632,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,689.00000	2,632,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,689.00000	3,632,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,361.00000	8,419,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,361.00000	6,419,000	43.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,361.00000	4,419,000	34.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,362.00000	2,420,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		80.00000	65,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		441.00000	484,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		661.00000	608,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		22.00000	27,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,639.00000	1,582,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,639.00000	2,582,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,639.00000	3,582,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,411.00000	8,469,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,411.00000	6,469,000	43.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,411.00000	4,469,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.68	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	13/09/2010	Foreign Exchange Future	10.15	Put		2,412.00000	2,470,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		70.00000	57,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		481.00000	526,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		616.00000	563,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		27.00000	32,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,589.00000	1,532,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,589.00000	2,532,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,589.00000	3,532,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,561.00000	8,619,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,561.00000	6,619,000	43.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,561.00000	4,619,000	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,562.00000	2,620,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		488.00000	438,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		49.00000	57,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,440.00000	1,382,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,439.00000	2,382,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,439.00000	3,382,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,511.00000	8,569,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,511.00000	6,569,000	43.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,511.00000	4,569,000	35.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,512.00000	2,570,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		55.00000	44,000	17.90	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		566.00000	613,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		529.00000	479,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		40.00000	48,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,490.00000	1,432,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,489.00000	2,432,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,489.00000	3,432,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,661.00000	8,719,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,661.00000	6,719,000	43.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,661.00000	4,719,000	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,662.00000	2,719,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		37.00000	29,000	18.50	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		698.00000	748,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		409.00000	362,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		70.00000	81,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,340.00000	1,283,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	2,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,339.00000	2,282,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,339.00000	3,282,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		48.00000	38,000	18.10	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		609.00000	657,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,961.00000	8,019,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,961.00000	6,019,000	42.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,961.00000	4,019,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		2.00000	1,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,963.00000	2,020,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		212.00000	178,000	15.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		173.00000	197,000	15.67	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	13/09/2010	Foreign Exchange Future	6.70	Call		1,042.00000	985,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		3.00000	4,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,039.00000	1,982,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,039.00000	2,982,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,039.00000	3,982,000	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,011.00000	8,069,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,011.00000	6,069,000	42.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,011.00000	4,069,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		2.00000	1,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,013.00000	2,070,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		187.00000	157,000	15.87	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		198.00000	226,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		993.00000	936,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		4.00000	5,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,989.00000	1,932,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,989.00000	2,932,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,989.00000	3,932,000	32.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,261.00000	8,319,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,261.00000	6,319,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,261.00000	4,319,000	33.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,262.00000	2,320,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		102.00000	84,000	16.88	1,680,000.00	20,000	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		363.00000	403,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		753.00000	698,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		14.00000	17,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,739.00000	1,682,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,739.00000	2,682,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,739.00000	3,682,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,461.00000	8,519,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,461.00000	6,519,000	43.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,461.00000	4,519,000	34.81	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	13/09/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,462.00000	2,520,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		62.00000	50,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		523.00000	569,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		572.00000	521,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		33.00000	40,000	16.52	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,539.00000	1,482,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,539.00000	2,482,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,539.00000	3,482,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,611.00000	8,669,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,611.00000	6,669,000	43.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,611.00000	4,669,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,612.00000	2,670,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		42.00000	34,000	18.30	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		653.00000	703,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		447.00000	399,000	16.27	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		58.00000	68,000	16.27	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,390.00000	1,333,000	19.56	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	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	2,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,389.00000	2,332,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,389.00000	3,332,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		4.00000	3,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,565.00000	1,622,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		6.00000	5,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,417.00000	1,474,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		836.00000	889,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		25.00000	20,000	19.11	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		978.00000	1,033,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		17.00000	14,000	19.72	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		7.00000	5,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,368.00000	1,424,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		8.00000	7,000	20.93	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,269.00000	1,326,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		22.00000	18,000	19.31	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		883.00000	937,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		131.00000	150,000	15.84	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		270.00000	231,000	15.84	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		240.00000	203,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		151.00000	172,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		790.00000	842,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		29.00000	23,000	18.91	0.00	0	500.00

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			7.79170	7.85070		16.48	16,206,736.00	2,080	34,446.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,099.00000	8,158,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,099.00000	6,158,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		8.00000	7,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,107.00000	4,165,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		44.00000	41,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,143.00000	2,199,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		291.00000	267,000	17.14	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		390.00000	425,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		936.00000	882,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		35.00000	40,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,905.00000	1,846,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,901.00000	2,842,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,901.00000	3,842,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		147.00000	135,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		846.00000	893,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,149.00000	8,208,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,149.00000	6,208,000	29.29	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	12.00	Call		7.00000	7,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,156.00000	4,215,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		42.00000	39,000	25.72	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,191.00000	2,247,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		893.00000	840,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		42.00000	48,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,855.00000	1,796,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,851.00000	2,792,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,851.00000	3,792,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,199.00000	8,258,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,199.00000	6,258,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		7.00000	6,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,206.00000	4,264,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		40.00000	37,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,239.00000	2,295,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		258.00000	237,000	17.58	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		457.00000	495,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		851.00000	798,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		50.00000	56,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,806.00000	1,747,000	18.92	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	6.05	Put		5.00000	5,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,801.00000	2,742,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,801.00000	3,742,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,249.00000	8,308,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,249.00000	6,308,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		7.00000	6,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,256.00000	4,314,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		38.00000	35,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,287.00000	2,343,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		244.00000	223,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		493.00000	531,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		809.00000	758,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		58.00000	66,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,756.00000	1,697,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,751.00000	2,692,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,751.00000	3,692,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		274.00000	251,000	17.36	40,160.00	160	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		423.00000	459,000	17.36	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	16.15	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,299.00000	8,358,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,299.00000	6,358,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		6.00000	5,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,305.00000	4,363,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		36.00000	34,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,335.00000	2,392,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		230.00000	211,000	18.02	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		529.00000	569,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		769.00000	718,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		68.00000	76,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,707.00000	1,648,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,702.00000	2,643,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,701.00000	3,642,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,349.00000	8,408,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,349.00000	6,408,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		6.00000	5,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,355.00000	4,413,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		35.00000	32,000	26.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,384.00000	2,440,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		217.00000	199,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		566.00000	607,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		729.00000	680,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		78.00000	88,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,657.00000	1,599,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,652.00000	2,593,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,651.00000	3,592,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,399.00000	8,458,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,399.00000	6,458,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		5.00000	5,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,404.00000	4,463,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		33.00000	31,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,432.00000	2,489,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		205.00000	188,000	18.46	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		604.00000	646,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		691.00000	643,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		90.00000	101,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,608.00000	1,549,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,602.00000	2,543,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,601.00000	3,542,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,599.00000	8,658,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,599.00000	6,658,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		4.00000	4,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,603.00000	4,662,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		27.00000	26,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,626.00000	2,684,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		164.00000	151,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		763.00000	809,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		550.00000	507,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		149.00000	165,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,412.00000	1,353,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	11,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,402.00000	2,343,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,401.00000	3,342,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,549.00000	8,608,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.01	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	14.40	Put		6,549.00000	6,608,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,553.00000	4,612,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		29.00000	27,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,578.00000	2,635,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		173.00000	159,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		722.00000	767,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		583.00000	539,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		132.00000	147,000	15.88	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,461.00000	1,402,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	10,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,452.00000	2,393,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,451.00000	3,392,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		140.00000	129,000	19.99	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		889.00000	937,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,649.00000	8,708,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,649.00000	6,708,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		4.00000	3,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,653.00000	4,711,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		26.00000	24,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,675.00000	2,732,000	26.86	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	8.50	Call		155.00000	143,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		804.00000	851,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		517.00000	477,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		166.00000	185,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,363.00000	1,304,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	12,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,352.00000	2,293,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,351.00000	3,292,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		194.00000	178,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		643.00000	686,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,999.00000	8,058,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,999.00000	6,058,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		9.00000	8,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,008.00000	4,066,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		48.00000	45,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,047.00000	2,103,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		328.00000	301,000	16.70	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		327.00000	359,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,026.00000	970,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		25.00000	28,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,004.00000	1,945,000	19.97	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	5.85	Put		3.00000	3,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,001.00000	2,942,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,001.00000	3,942,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,049.00000	8,108,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,049.00000	6,108,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		9.00000	8,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,058.00000	4,116,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		46.00000	43,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,095.00000	2,151,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		309.00000	283,000	16.92	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		358.00000	391,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		981.00000	926,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		30.00000	34,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,954.00000	1,895,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,951.00000	2,892,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,951.00000	3,892,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,449.00000	8,508,000	32.54	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	14.30	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,449.00000	6,508,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		5.00000	4,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,454.00000	4,512,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		31.00000	29,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,480.00000	2,537,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		654.00000	607,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		103.00000	115,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,559.00000	1,500,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,552.00000	2,493,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,551.00000	3,492,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,499.00000	8,558,000	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,499.00000	6,558,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		5.00000	4,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,504.00000	4,562,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		30.00000	28,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,529.00000	2,586,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		183.00000	168,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		682.00000	726,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		618.00000	573,000	15.81	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	7.35	Put		117.00000	131,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,510.00000	1,451,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,502.00000	2,443,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,501.00000	3,442,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,199.00000	7,258,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	1,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,201.00000	5,259,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		16.00000	15,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,215.00000	3,273,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		90.00000	84,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,289.00000	1,342,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,801.00000	4,742,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,335.00000	1,388,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		86.00000	80,000	22.19	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		62.00000	58,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,711.00000	1,766,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		79.00000	74,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,428.00000	1,482,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		60.00000	56,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,759.00000	1,814,000	24.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		351.00000	320,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		300.00000	328,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,153.00000	1,204,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		104.00000	96,000	21.31	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		206.00000	227,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		457.00000	419,000	16.18	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,063.00000	1,113,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		114.00000	105,000	20.87	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		402.00000	367,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		251.00000	275,000	16.33	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,243.00000	1,295,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		94.00000	87,000	21.75	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.90570	7.96360		16.93	1,691,819.80	214	1,150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		421.00000	396,000	17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		457.00000	490,000	17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		403.00000	379,000	17.46	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		489.00000	523,000	17.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		440.00000	414,000	17.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		426.00000	458,000	17.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		812.00000	854,000	19.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		276.00000	260,000	19.06	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,611.00000	2,665,000	25.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		75.00000	71,000	25.51	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.01830	8.07830		17.14	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		852.00000	810,000	16.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		224.00000	242,000	16.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		821.00000	780,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		243.00000	262,000	16.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		884.00000	841,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		206.00000	223,000	16.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.70300	11.76700		14.73	0.00	0	21,131.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		54.00000	51,000	19.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,087.00000	1,148,000	19.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		62.00000	58,000	18.79	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		995.00000	1,055,000	18.79	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		58.00000	55,000	18.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,041.00000	1,102,000	18.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		414.00000	465,000	15.95	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		181.00000	168,000	15.95	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.86630	11.93280		15.37	0.00	0	12,417.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		478.00000	448,000	15.51	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		445.00000	482,000	15.51	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		418.00000	452,000	15.37	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		501.00000	468,000	15.37	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.03280	12.09870		15.88	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		755.00000	721,000	15.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		456.00000	488,000	15.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		730.00000	697,000	15.67	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		481.00000	514,000	15.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		780.00000	745,000	15.53	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		431.00000	462,000	15.53	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08830	0.08930		16.54	0.00	0	221.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		687.00000	597,000	17.70	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		47.00000	57,000	17.70	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08970	0.09070		20.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		708.00000	640,000	19.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		238.00000	270,000	19.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		313.00000	278,000	22.86	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		843.00000	908,000	22.86	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,500.00000	1,404,000	18.52	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		30.00000	34,000	18.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.89800	10.02870		13.70	9,729,734.00	983	16,098.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		5.00000	4,000	18.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,641.00000	1,771,000	18.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		148.00000	107,000	14.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		319.00000	409,000	14.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		546.00000	655,000	15.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		75.00000	53,000	15.48	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		198.00000	270,000	13.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		227.00000	168,000	13.99	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		117.00000	165,000	13.77	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		346.00000	263,000	13.77	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		751.00000	632,000	14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		22.00000	34,000	14.15	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.03650	10.17030		16.05	1,304,745.00	130	6,602.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,030.00000	10,164,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,030.00000	8,164,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,031.00000	6,165,000	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		11.00000	4,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,041.00000	4,168,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		58.00000	51,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,088.00000	2,215,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		131.00000	113,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,161.00000	1,277,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		360.00000	312,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		390.00000	476,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,024.00000	905,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		54.00000	69,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,979.00000	1,845,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		9.00000	9,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		65.00000	57,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,945.00000	2,071,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,080.00000	10,214,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,080.00000	8,214,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,081.00000	6,215,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		10.00000	4,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,090.00000	4,218,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		55.00000	49,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,135.00000	2,263,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		125.00000	108,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,205.00000	1,322,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		341.00000	295,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		421.00000	509,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		982.00000	863,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		62.00000	77,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,930.00000	1,795,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		10.00000	9,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,780.00000	10,914,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,780.00000	8,914,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,781.00000	6,915,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		4.00000	2,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,784.00000	4,916,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		29.00000	24,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,809.00000	2,938,000	22.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		70.00000	61,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,850.00000	1,975,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		166.00000	142,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		946.00000	1,056,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		484.00000	410,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		264.00000	324,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,253.00000	1,126,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		33.00000	40,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,680.00000	10,814,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,680.00000	8,814,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,681.00000	6,815,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	2,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,685.00000	4,816,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		32.00000	27,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,712.00000	2,841,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		76.00000	65,000	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,756.00000	1,879,000	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		183.00000	157,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		863.00000	971,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		542.00000	457,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		222.00000	271,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,348.00000	1,218,000	14.24	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	8.85	Put		28.00000	32,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,830.00000	9,964,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,830.00000	7,964,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,831.00000	5,965,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		12.00000	6,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,842.00000	3,970,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		68.00000	59,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,898.00000	2,023,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		158.00000	136,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		988.00000	1,100,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		456.00000	388,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		286.00000	352,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,206.00000	1,081,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		36.00000	45,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,176.00000	2,043,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		6.00000	7,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,930.00000	10,064,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,930.00000	8,064,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,931.00000	6,065,000	25.37	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	14.10	Call		12.00000	5,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,942.00000	4,069,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		63.00000	55,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,993.00000	2,119,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		144.00000	124,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,074.00000	1,188,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		404.00000	348,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		334.00000	412,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,113.00000	992,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		43.00000	56,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,077.00000	1,944,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		7.00000	8,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,230.00000	10,364,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,230.00000	8,364,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,231.00000	6,365,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		8.00000	3,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,238.00000	4,367,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		48.00000	45,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,278.00000	2,409,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		109.00000	94,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,339.00000	1,458,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		291.00000	250,000	15.77	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	10.40	Put		521.00000	614,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		859.00000	740,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		89.00000	104,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,783.00000	1,648,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		13.00000	12,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,380.00000	10,514,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,380.00000	8,514,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,381.00000	6,515,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		7.00000	3,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,387.00000	4,517,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		42.00000	39,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,422.00000	2,553,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		96.00000	83,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,476.00000	1,597,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		248.00000	213,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		628.00000	727,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		744.00000	629,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		124.00000	143,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,636.00000	1,501,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		16.00000	15,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,680.00000	9,814,000	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,680.00000	7,814,000	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	1,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,682.00000	5,815,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		14.00000	7,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,694.00000	3,821,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,325.00000	2,191,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	5,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,730.00000	9,864,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,730.00000	7,864,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,731.00000	5,865,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		13.00000	6,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,743.00000	3,870,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		73.00000	63,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,803.00000	1,927,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		174.00000	150,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		904.00000	1,014,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		512.00000	433,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		242.00000	297,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,300.00000	1,172,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		30.00000	36,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,275.00000	2,142,000	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	7.90	Put		5.00000	6,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,780.00000	9,914,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,780.00000	7,914,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,781.00000	5,915,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		13.00000	6,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,793.00000	3,920,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,226.00000	2,092,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	6,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		453.00000	543,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		323.00000	279,000	15.48	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.17860	10.31130		14.90	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		765.00000	676,000	14.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		254.00000	297,000	14.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		735.00000	648,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		274.00000	319,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		797.00000	705,000	14.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		236.00000	276,000	14.34	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			353.32900	351.01600			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			324.27900	322.37800			0.00	0	1,445.00
ALBI	On	04/11/2010	Index Future			329.67500	327.74200			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	13/09/2010	Foreign Exchange Future			6.68840	6.65990		11.83	167,210.00	25	8,081.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		53.00000	58,000	13.21	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		293.00000	270,000	13.21	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.70950	6.68290		13.16	0.00	0	8,167.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		151.00000	158,000	14.05	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		368.00000	349,000	14.05	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		405.00000	385,000	14.27	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		138.00000	144,000	14.27	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.73190	6.70420		13.83	0.00	0	5.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		302.00000	313,000	13.77	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		298.00000	281,000	13.77	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		281.00000	291,000	13.83	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		327.00000	309,000	13.83	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		325.00000	337,000	13.71	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		271.00000	255,000	13.71	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.26720	7.32630		11.69	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		75.00000	60,000	12.99	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		249.00000	293,000	12.99	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.36120	7.42180		11.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		114.00000	99,000	12.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		392.00000	438,000	12.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		102.00000	89,000	12.25	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		430.00000	478,000	12.25	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		127.00000	110,000	11.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		355.00000	399,000	11.95	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			143.58700	143.02600			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.97600	145.40600			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			325.47000	323.59300		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		80,636.00000	98,892,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		706.00000	192,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			330.88600	328.97700			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		0.00000	18,860,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		230.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	18,760,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		330.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		0.00000	18,960,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		130.00000	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 05/08/2010	Index Future			381.15200	380.70700			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			387.59400	387.14100			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	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	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	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	21/07/2010	Jibar Tradeable Future			6.53500	6.53500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.37500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.31500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.46500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.70500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.95500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.25500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		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	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			317.42600	315.39400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			322.70700	320.64200			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.64100	7.75300		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,623.00000	5,156,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,485.00000	4,018,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,747.00000	6,281,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		7.00000	1,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,340.00000	2,867,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,269.00000	823,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		60.00000	147,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.69800	7.81800		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,310.00000	3,774,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		274.00000	193,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,499.00000	3,971,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		244.00000	172,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,124.00000	3,580,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		307.00000	219,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,989.00000	1,627,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		540.00000	722,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.73200	7.86000		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,596.00000	1,897,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,424.00000	1,174,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,719.00000	2,032,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,333.00000	1,095,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,477.00000	1,766,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,520.00000	1,257,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.82200	8.91400		10.00	0.00	0	20,831.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,207.00000	4,002,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		121.00000	48,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		355.00000	606,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,908.00000	1,292,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,453.00000	8,319,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2.00000	0,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,537.00000	10,404,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,409.00000	1,993,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		607.00000	324,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,022.00000	3,201,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		40.00000	86,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.88200	8.97600		11.00	0.00	0	400.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,180.00000	4,757,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,692.00000	1,396,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,483.00000	5,080,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,550.00000	1,274,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,888.00000	4,445,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,848.00000	1,532,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,834.00000	3,309,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,719.00000	2,066,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.92900	9.02600		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,529.00000	3,987,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,766.00000	3,336,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,774.00000	4,249,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,556.00000	3,143,000	10.95	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	03/02/2011	Bond Future	8.95	Call		3,292.00000	3,732,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,987.00000	3,539,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.58900	1.67800			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		198.00000	443,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Call		335.00000	580,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Call		61.00000	306,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.72200	1.82000			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	70,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		174.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	194,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		50.00000	1,000		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		298.00000	55,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.99200	2.99200			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		732.00000	732,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		1,359.00000	1,359,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Call		101.00000	101,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.05900	3.05900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.05	Put		111.00000	111,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		505.00000	505,000	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		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Put		731.00000	731,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.58100	7.70400		3.75	0.00	0	1,364.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,701.00000	5,161,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.63500	7.76700		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,747.00000	3,153,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		192.00000	130,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,897.00000	3,310,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		171.00000	115,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,598.00000	2,999,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		215.00000	148,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.66400	7.80400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,534.00000	1,824,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		881.00000	701,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,641.00000	1,941,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		822.00000	652,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,431.00000	1,712,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		944.00000	755,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			2.99500	3.01500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/08/2010	Bond Future	3.05	Call		607.00000	957,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		1,468.00000	1,817,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	87,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		262.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.03600	3.05600			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	241,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		103.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		751.00000	1,094,000		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		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		965.00000	622,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.26400	8.37600		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,457.00000	5,047,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.33400	8.45100		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,240.00000	4,760,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		277.00000	199,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,453.00000	4,980,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		248.00000	178,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,029.00000	4,542,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		308.00000	223,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.38800	8.51100		6.50	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	03/02/2011	Bond Future	8.50	Call		1,785.00000	2,104,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,839.00000	1,549,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,922.00000	2,253,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,730.00000	1,452,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,657.00000	1,962,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,958.00000	1,655,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.38400	8.49500		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,250.00000	4,895,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,338.00000	1,883,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		160.00000	59,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,574.00000	2,146,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		111.00000	38,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,534.00000	1,012,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		102.00000	225,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.44900	8.56500		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,178.00000	4,728,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		408.00000	300,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,405.00000	4,964,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		367.00000	268,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,953.00000	4,494,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		451.00000	335,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.49800	8.61900		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,767.00000	2,087,000	7.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		2,425.00000	2,076,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,906.00000	2,240,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,287.00000	1,952,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,635.00000	1,940,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,571.00000	2,207,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.43000	7.55300		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,184.00000	4,550,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.48000	7.61300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,519.00000	2,856,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		94.00000	60,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,642.00000	2,983,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		82.00000	53,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,397.00000	2,730,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		106.00000	69,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.49800	7.64300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,413.00000	1,672,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		497.00000	382,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,504.00000	1,770,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		461.00000	352,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,325.00000	1,576,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		537.00000	413,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.50300	8.60400		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,187.00000	5,797,000	8.35	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	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,783.00000	4,390,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		4.00000	1,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,198.00000	1,639,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		38.00000	89,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.56400	8.66900		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,904.00000	4,397,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		566.00000	438,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,131.00000	4,634,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		513.00000	396,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,681.00000	4,163,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		624.00000	485,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.61100	8.72100		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,286.00000	2,629,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,119.00000	1,826,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,450.00000	2,805,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,996.00000	1,715,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,130.00000	2,460,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,251.00000	1,945,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.60300	8.69400		8.50	0.00	0	11,214.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,847.00000	5,417,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1.00000	1,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.66500	8.75900		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,663.00000	4,100,000	9.83	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		722.00000	581,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,889.00000	4,337,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		656.00000	525,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,441.00000	3,868,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		793.00000	642,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.71300	8.81100		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,077.00000	2,372,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,445.00000	2,148,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,235.00000	2,542,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,301.00000	2,016,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,927.00000	2,209,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,598.00000	2,288,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.83000	8.91100		12.75	0.00	0	2,406.00
R209	On	05/08/2010	Bond Future	8.75	Call		327.00000	511,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,603.00000	1,150,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.87600	8.95900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,406.00000	2,758,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,090.00000	1,795,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,619.00000	2,988,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,920.00000	1,642,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,202.00000	2,536,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,272.00000	1,959,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.91300	8.99800		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,105.00000	3,451,000	14.02	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	03/02/2011	Bond Future	9.00	Put		3,090.00000	2,778,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,313.00000	3,672,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,915.00000	2,617,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,902.00000	3,235,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,272.00000	2,948,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.04500	3.04400			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		729.00000	716,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		1,374.00000	1,361,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Call		78.00000	65,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.09200	3.09200			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		103.00000	103,000		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		741.00000	741,000		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		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		541.00000	541,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73500	2.73400			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		94.00000	88,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		385.00000	379,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		199.00000	205,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83600	2.83600			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		484.00000	484,000		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		202.00000	202,000		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		766.00000	766,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01200	3.01200			0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Put		114.00000	114,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		360.00000	360,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Put		591.00000	591,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08000	3.08000			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		744.00000	744,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		278.00000	278,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,213.00000	1,213,000		0.00	0	0.00
TRT1	On	05/08/2010	Index Future			321.59100	319.73500			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			326.94200	325.05500			0.00	0	0.00

Total for Derivatives : **75,342,378.80** **29,388** **832,549.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.58000	6.69000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.63000	7.74000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.80500	8.90000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.65000	1.74000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			3.00000	3.00000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.57000	7.69000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.00000	3.02000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.24000	8.36500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.37000	8.48000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.42000	7.54500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.48500	8.58500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.58500	8.68000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.82000	8.90500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.05000	3.05000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.02000	3.02000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										75,342,378.80	29,388	832,549.00