



Daily MTM Report

Daily summary for: 21/07/2010

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			7.59940	7.68150		15.44	64,693,692.20	8,513	224,734.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,169.00000	8,251,000	45.72	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,169.00000	6,251,000	42.87	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,169.00000	4,251,000	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,170.00000	2,252,000	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		840.00000	762,000	17.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		9.00000	13,000	17.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,832.00000	1,750,000	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,832.00000	2,749,000	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,832.00000	3,749,000	29.80	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	3.85	Put		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,119.00000	8,201,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,119.00000	6,201,000	42.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,119.00000	4,201,000	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,120.00000	2,202,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		139.00000	108,000	16.26	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		258.00000	309,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		888.00000	809,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		7.00000	10,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,882.00000	1,800,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,882.00000	2,799,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,882.00000	3,799,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		123.00000	95,000	16.47	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		292.00000	346,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,219.00000	8,301,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,219.00000	6,301,000	42.95	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	11.90	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,219.00000	4,301,000	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,220.00000	2,302,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		108.00000	83,000	16.68	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		327.00000	384,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		792.00000	715,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		11.00000	16,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,782.00000	1,700,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,782.00000	2,699,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,782.00000	3,699,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,269.00000	8,351,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,269.00000	6,351,000	43.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,269.00000	4,351,000	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,270.00000	2,352,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		95.00000	73,000	16.88	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		364.00000	424,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		745.00000	668,000	17.03	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		14.00000	19,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,732.00000	1,650,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,732.00000	2,649,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,732.00000	3,649,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,369.00000	8,451,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,369.00000	6,451,000	43.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,369.00000	4,451,000	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,370.00000	2,452,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		74.00000	56,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		443.00000	507,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		653.00000	578,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		22.00000	29,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,632.00000	1,550,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,632.00000	2,549,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,632.00000	3,549,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.51	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	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,419.00000	8,501,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,419.00000	6,501,000	43.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,419.00000	4,501,000	35.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,420.00000	2,502,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		65.00000	49,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		484.00000	550,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		608.00000	534,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		27.00000	35,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,582.00000	1,500,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,582.00000	2,499,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,582.00000	3,499,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,469.00000	8,551,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,469.00000	6,551,000	43.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,469.00000	4,551,000	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	26.17	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	13/09/2010	Foreign Exchange Future	10.15	Put		2,470.00000	2,552,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		57.00000	42,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		526.00000	593,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		563.00000	492,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		32.00000	43,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,532.00000	1,450,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,532.00000	2,449,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,532.00000	3,449,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,619.00000	8,701,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,619.00000	6,701,000	43.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,619.00000	4,701,000	36.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		1.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,620.00000	2,701,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		438.00000	372,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		57.00000	73,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,382.00000	1,300,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,382.00000	2,299,000	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	21.50	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	4.30	Call		3,382.00000	3,299,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,569.00000	8,651,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,569.00000	6,651,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,569.00000	4,651,000	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		1.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,570.00000	2,651,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		44.00000	32,000	18.12	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		613.00000	683,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		479.00000	410,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		48.00000	61,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,432.00000	1,350,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,432.00000	2,349,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,432.00000	3,349,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,719.00000	8,801,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,719.00000	6,801,000	43.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,719.00000	4,801,000	36.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,719.00000	2,801,000	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		29.00000	22,000	18.74	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		748.00000	823,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		362.00000	300,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		81.00000	101,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,283.00000	1,201,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,282.00000	2,199,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,282.00000	3,199,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		38.00000	28,000	18.33	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		657.00000	729,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,019.00000	8,101,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,019.00000	6,101,000	42.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,019.00000	4,101,000	33.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,020.00000	2,102,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		178.00000	140,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		197.00000	241,000	15.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		985.00000	905,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		4.00000	6,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,982.00000	1,899,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,982.00000	2,899,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,982.00000	3,899,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,069.00000	8,151,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,069.00000	6,151,000	42.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,069.00000	4,151,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,070.00000	2,152,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		157.00000	123,000	16.06	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		226.00000	274,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		936.00000	857,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		5.00000	8,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,932.00000	1,849,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,932.00000	2,849,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,932.00000	3,849,000	31.44	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		1.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,319.00000	8,401,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,319.00000	6,401,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,319.00000	4,401,000	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,320.00000	2,402,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		84.00000	64,000	17.09	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		403.00000	465,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		698.00000	623,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		17.00000	24,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,682.00000	1,600,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,682.00000	2,599,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,682.00000	3,599,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,519.00000	8,601,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,519.00000	6,601,000	43.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,519.00000	4,601,000	35.61	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	0,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,520.00000	2,601,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		50.00000	37,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		569.00000	638,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		521.00000	450,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		40.00000	51,000	16.42	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,482.00000	1,400,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,482.00000	2,399,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,482.00000	3,399,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,669.00000	8,751,000	45.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,669.00000	6,751,000	43.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,669.00000	4,751,000	36.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,670.00000	2,751,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		34.00000	25,000	18.54	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		703.00000	776,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		399.00000	335,000	16.05	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		68.00000	86,000	16.05	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,333.00000	1,251,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,332.00000	2,249,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,332.00000	3,249,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		3.00000	2,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,622.00000	1,703,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		5.00000	3,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,474.00000	1,554,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		889.00000	966,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		20.00000	15,000	19.36	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,033.00000	1,111,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		14.00000	10,000	19.98	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		5.00000	4,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,424.00000	1,505,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		7.00000	5,000	21.22	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,326.00000	1,406,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		18.00000	13,000	19.57	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		937.00000	1,014,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		150.00000	181,000	15.44	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		231.00000	180,000	15.44	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		203.00000	159,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		172.00000	210,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		842.00000	918,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		23.00000	17,000	19.16	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			7.70820	7.79170		16.18	4,463,047.80	579	34,807.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,158.00000	8,242,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,158.00000	6,242,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		7.00000	4,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,165.00000	4,246,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		41.00000	32,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,199.00000	2,274,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		267.00000	232,000	17.26	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		425.00000	474,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		882.00000	806,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		40.00000	48,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,846.00000	1,762,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,842.00000	2,759,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,842.00000	3,758,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		135.00000	116,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		893.00000	958,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,208.00000	8,292,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,208.00000	6,292,000	29.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		7.00000	4,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,215.00000	4,296,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		39.00000	31,000	25.38	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,247.00000	2,323,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		840.00000	765,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		48.00000	57,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,796.00000	1,713,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,792.00000	2,709,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,792.00000	3,708,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,258.00000	8,342,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,258.00000	6,342,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		6.00000	4,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,264.00000	4,346,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		37.00000	29,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,295.00000	2,371,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		237.00000	206,000	17.69	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		495.00000	548,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		798.00000	725,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		56.00000	67,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,747.00000	1,663,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,742.00000	2,659,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,742.00000	3,658,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,308.00000	8,392,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,308.00000	6,392,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		6.00000	3,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,314.00000	4,395,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		35.00000	27,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,343.00000	2,419,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		223.00000	194,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		531.00000	586,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		758.00000	685,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		66.00000	77,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,697.00000	1,614,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,692.00000	2,609,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,692.00000	3,608,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		251.00000	219,000	17.48	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		459.00000	511,000	17.48	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	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,358.00000	8,442,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,358.00000	6,442,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		5.00000	3,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,363.00000	4,445,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		34.00000	26,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,392.00000	2,468,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		211.00000	182,000	18.13	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		569.00000	624,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		718.00000	648,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		76.00000	90,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,648.00000	1,564,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,643.00000	2,559,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,642.00000	3,558,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,408.00000	8,492,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,408.00000	6,492,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		5.00000	3,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,413.00000	4,495,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		32.00000	25,000	25.73	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		2,440.00000	2,517,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		199.00000	172,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		607.00000	664,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		680.00000	611,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		88.00000	103,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,599.00000	1,515,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,593.00000	2,509,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,592.00000	3,508,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,458.00000	8,542,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,458.00000	6,542,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		5.00000	3,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,463.00000	4,545,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		31.00000	23,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,489.00000	2,565,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		188.00000	162,000	18.56	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		646.00000	704,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		643.00000	575,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		101.00000	117,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,549.00000	1,466,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,543.00000	2,459,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,542.00000	3,458,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,658.00000	8,742,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,658.00000	6,742,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		4.00000	2,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,662.00000	4,744,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		26.00000	19,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,684.00000	2,761,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		151.00000	129,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		809.00000	871,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		507.00000	447,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		165.00000	189,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,353.00000	1,269,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	11,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,343.00000	2,260,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,342.00000	3,258,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,608.00000	8,692,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.05	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		6,608.00000	6,692,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		4.00000	2,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,612.00000	4,694,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		27.00000	20,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,635.00000	2,712,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		159.00000	137,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		767.00000	829,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		539.00000	477,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		147.00000	169,000	15.71	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,402.00000	1,318,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	10,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,393.00000	2,310,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,392.00000	3,308,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		129.00000	110,000	20.07	517,000.00	4,700	4,817.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		937.00000	1,002,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,708.00000	8,792,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,708.00000	6,792,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		3.00000	2,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,711.00000	4,794,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		24.00000	18,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,732.00000	2,810,000	26.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		143.00000	122,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		851.00000	914,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		477.00000	419,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		185.00000	211,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,304.00000	1,220,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	12,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,293.00000	2,210,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,292.00000	3,208,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		178.00000	153,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		686.00000	745,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,058.00000	8,142,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,058.00000	6,142,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		8.00000	5,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,066.00000	4,147,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		45.00000	36,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,103.00000	2,178,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		301.00000	263,000	16.83	618,050.00	2,350	10,360.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		359.00000	405,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		970.00000	892,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		28.00000	34,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,945.00000	1,862,000	19.39	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	4,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,942.00000	2,859,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,942.00000	3,858,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,108.00000	8,192,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,108.00000	6,192,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		8.00000	4,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,116.00000	4,196,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		43.00000	34,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,151.00000	2,226,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		283.00000	247,000	17.04	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		391.00000	439,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		926.00000	848,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		34.00000	40,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,895.00000	1,812,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,892.00000	2,809,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,892.00000	3,808,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,508.00000	8,592,000	32.48	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	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,508.00000	6,592,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		4.00000	3,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,512.00000	4,595,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		29.00000	22,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,537.00000	2,614,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		607.00000	541,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		115.00000	133,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,500.00000	1,416,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,493.00000	2,409,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,492.00000	3,408,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,558.00000	8,642,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,558.00000	6,642,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		4.00000	2,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,562.00000	4,644,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		28.00000	21,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,586.00000	2,663,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		168.00000	145,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		726.00000	787,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		573.00000	509,000	15.63	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		131.00000	151,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,451.00000	1,367,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,443.00000	2,359,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,442.00000	3,358,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,258.00000	7,342,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,259.00000	5,343,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		15.00000	10,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,273.00000	3,352,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		84.00000	71,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,342.00000	1,413,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,742.00000	4,658,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,388.00000	1,460,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		80.00000	68,000	22.24	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		58.00000	49,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,766.00000	1,841,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		74.00000	62,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,482.00000	1,554,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		56.00000	47,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,814.00000	1,889,000	24.19	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		320.00000	280,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		328.00000	372,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,204.00000	1,274,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		96.00000	82,000	21.37	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		227.00000	257,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		419.00000	365,000	16.02	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,113.00000	1,182,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		105.00000	90,000	20.94	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		367.00000	317,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		275.00000	309,000	16.18	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,295.00000	1,366,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		87.00000	74,000	21.81	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.81920	7.90570		16.67	0.00	0	1,150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		396.00000	356,000	17.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		490.00000	537,000	17.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		379.00000	340,000	17.54	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		523.00000	571,000	17.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		414.00000	372,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		458.00000	503,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		854.00000	912,000	19.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		260.00000	231,000	19.11	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,665.00000	2,741,000	25.29	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		71.00000	60,000	25.29	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.93160	8.01830		16.95	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		810.00000	747,000	16.13	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		242.00000	265,000	16.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		780.00000	719,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		262.00000	287,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		841.00000	777,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		223.00000	245,000	16.04	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.55740	11.70300		14.15	3,871,729.00	335	21,266.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		51.00000	35,000	19.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,148.00000	1,278,000	19.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		58.00000	40,000	18.90	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,055.00000	1,183,000	18.90	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		55.00000	38,000	19.11	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,102.00000	1,231,000	19.11	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		465.00000	563,000	16.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		168.00000	120,000	16.01	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.71840	11.86630		15.09	128,902.40	11	12,428.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		448.00000	380,000	15.68	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		482.00000	562,000	15.68	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		452.00000	529,000	15.53	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		468.00000	397,000	15.53	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.88130	12.03280		15.70	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		721.00000	632,000	15.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		488.00000	551,000	15.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		697.00000	610,000	15.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		514.00000	579,000	15.62	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		745.00000	654,000	15.47	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		462.00000	523,000	15.47	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08720	0.08830		16.76	48,483.20	556	484.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		597.00000	511,000	18.08	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		57.00000	81,000	18.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08860	0.08970		21.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		640.00000	584,000	20.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		270.00000	324,000	20.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		278.00000	254,000	23.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		908.00000	994,000	23.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,404.00000	1,305,000	18.80	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		34.00000	45,000	18.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.74130	9.89800		13.52	12,877,998.60	1,322	16,098.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		4.00000	2,000	19.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,771.00000	1,926,000	19.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		107.00000	68,000	14.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		409.00000	527,000	14.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		655.00000	791,000	15.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		53.00000	32,000	15.83	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		270.00000	370,000	14.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		168.00000	111,000	14.29	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		165.00000	236,000	13.67	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		263.00000	177,000	13.67	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		632.00000	497,000	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		34.00000	56,000	14.00	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.87800	10.03650		14.15	296,340.00	30	6,572.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,164.00000	10,322,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,164.00000	8,322,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,165.00000	6,323,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		4.00000	6,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,168.00000	4,328,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		51.00000	40,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,215.00000	2,362,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		113.00000	94,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,277.00000	1,416,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		312.00000	248,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		476.00000	570,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		905.00000	773,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		69.00000	95,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,845.00000	1,690,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		9.00000	12,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		57.00000	47,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,071.00000	2,219,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,214.00000	10,372,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.45	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		8,214.00000	8,372,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,215.00000	6,373,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	6,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,218.00000	4,378,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		49.00000	38,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,263.00000	2,410,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		108.00000	90,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,322.00000	1,462,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		295.00000	235,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		509.00000	607,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		863.00000	735,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		77.00000	107,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,795.00000	1,641,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		9.00000	13,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,914.00000	11,072,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,914.00000	9,072,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	0,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,915.00000	7,072,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		2.00000	3,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,916.00000	5,075,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		24.00000	20,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,938.00000	3,092,000	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		61.00000	52,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,975.00000	2,124,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		142.00000	117,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,056.00000	1,189,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		410.00000	326,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		324.00000	398,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,126.00000	977,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		40.00000	49,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,814.00000	10,972,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,814.00000	8,972,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	0,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,815.00000	6,972,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		2.00000	3,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,816.00000	4,975,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		27.00000	22,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,841.00000	2,994,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		65.00000	57,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,879.00000	2,029,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		157.00000	128,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		971.00000	1,100,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		457.00000	365,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		271.00000	337,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,218.00000	1,065,000	13.49	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	8.85	Put		32.00000	37,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,964.00000	10,122,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,964.00000	8,122,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,965.00000	6,123,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		6.00000	8,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,970.00000	4,130,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		59.00000	49,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,023.00000	2,171,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		136.00000	112,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,100.00000	1,234,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		388.00000	309,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		352.00000	431,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,081.00000	935,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	57,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,043.00000	1,887,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	9,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,064.00000	10,222,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,064.00000	8,222,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,065.00000	6,223,000	25.81	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	14.10	Call		5.00000	7,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,069.00000	4,229,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		55.00000	44,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,119.00000	2,266,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		124.00000	102,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,188.00000	1,324,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		348.00000	277,000	15.03	103,875.00	375	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		412.00000	499,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		992.00000	852,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		56.00000	74,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,944.00000	1,788,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	10,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,364.00000	10,522,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,364.00000	8,522,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,365.00000	6,523,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		3.00000	5,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,367.00000	4,527,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		45.00000	33,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,409.00000	2,555,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		94.00000	79,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,458.00000	1,601,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		250.00000	200,000	16.08	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		614.00000	722,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		740.00000	627,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		104.00000	149,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,648.00000	1,495,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		12.00000	17,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,514.00000	10,672,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,514.00000	8,672,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,515.00000	6,673,000	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		3.00000	4,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,517.00000	4,676,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		39.00000	29,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,553.00000	2,701,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		83.00000	71,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,597.00000	1,743,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		213.00000	172,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		727.00000	844,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		629.00000	529,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		143.00000	201,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,501.00000	1,350,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		15.00000	22,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,814.00000	9,972,000	28.45	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	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,814.00000	7,972,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,815.00000	5,973,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		7.00000	10,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,821.00000	3,982,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,191.00000	2,035,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	7,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,864.00000	10,022,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,864.00000	8,022,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,865.00000	6,023,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		6.00000	9,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,870.00000	4,031,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		63.00000	54,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,927.00000	2,076,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		150.00000	122,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,014.00000	1,144,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		433.00000	345,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		297.00000	367,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,172.00000	1,021,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	43,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,142.00000	1,985,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	7,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,914.00000	10,072,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,914.00000	8,072,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,915.00000	6,073,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		6.00000	9,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,920.00000	4,081,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,092.00000	1,936,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	8,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		543.00000	645,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		279.00000	223,000	15.73	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		0.00000	499,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		0.00000	221,000	13.99	165,750.00	750	750.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.01660	10.17860		14.61	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		676.00000	575,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		297.00000	358,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		648.00000	549,000	14.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		319.00000	382,000	14.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		705.00000	601,000	14.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		276.00000	334,000	14.38	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			353.83400	353.32900			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			324.99600	324.27900			25,999,680.00	8	1,445.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/11/2010	Index Future			330.40400	329.67500			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.66340	6.68840		11.68	0.00	0	8,081.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		58.00000	52,000	13.37	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		270.00000	289,000	13.37	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.68340	6.70950		13.08	320,803.20	48	8,119.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		158.00000	149,000	14.20	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		349.00000	366,000	14.20	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		385.00000	403,000	14.42	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		144.00000	136,000	14.42	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.70370	6.73190		13.79	134,074.00	20	25.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		313.00000	298,000	13.79	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		281.00000	294,000	13.79	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		291.00000	279,000	13.99	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		309.00000	325,000	13.99	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		337.00000	322,000	13.74	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		255.00000	268,000	13.74	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			7.27250	7.26720		11.31	0.00	0	75.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		60.00000	57,000	12.63	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		293.00000	285,000	12.63	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.36520	7.36120		10.74	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		99.00000	95,000	11.82	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		438.00000	430,000	11.82	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		89.00000	85,000	11.98	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		478.00000	470,000	11.98	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	Call		110.00000	106,000	11.67	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		399.00000	391,000	11.67	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			143.72700	143.58700			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			146.12900	145.97600			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			326.13000	325.47000		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		98,892.00000	105,395,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		192.00000	95,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			331.58200	330.88600			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		18,860.00000	25,820,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		18,760.00000	25,720,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		18,960.00000	25,920,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			381.47500	381.15200			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			387.92500	387.59400			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			6.51500	6.53500			0.00	0	0.00
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			318.30000	317.42600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			323.62100	322.70700			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.59900	7.64100		4.00	690,281,202.60	5,310	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,156.00000	5,357,000	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		4,018.00000	4,219,000	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		6,281.00000	6,481,000	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		1.00000	0,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,867.00000	3,067,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		823.00000	668,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		147.00000	193,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.65300	7.69800		4.50	665,557,630.20	5,310	4,155.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,774.00000	3,953,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		193.00000	167,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,971.00000	4,152,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		172.00000	148,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,580.00000	3,755,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		219.00000	189,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,627.00000	1,497,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		722.00000	797,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.68500	7.73200		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,897.00000	2,014,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,174.00000	1,087,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,032.00000	2,153,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,095.00000	1,012,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,766.00000	1,878,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,257.00000	1,166,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.77000	8.82200		10.00	1,702,621,361.07	14,637	13,181.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,002.00000	4,472,000	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		48.00000	24,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		606.00000	789,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,292.00000	980,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,319.00000	8,813,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,404.00000	10,899,000	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		1,993.00000	2,368,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		324.00000	204,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,201.00000	2,743,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		86.00000	123,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.82800	8.88200		11.00	1,422,988,887.60	12,033	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,757.00000	5,105,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,396.00000	1,238,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,080.00000	5,438,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,274.00000	1,126,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,445.00000	4,781,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,532.00000	1,362,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,309.00000	3,019,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,066.00000	2,282,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.87400	8.92900		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,987.00000	4,260,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,336.00000	3,101,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,249.00000	4,532,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,143.00000	2,917,000	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		3,732.00000	3,995,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,539.00000	3,294,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.54800	1.58900			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		443.00000	556,000		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		580.00000	694,000		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		306.00000	419,000		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			1.67600	1.72200			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		70.00000	184,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		194.00000	308,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		1.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	60,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		55.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.99300	2.99200			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		732.00000	720,000		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	1,347,000		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	89,000		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			3.06000	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	124,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		505.00000	493,000	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	744,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.53900	7.58100		3.75	144,084,025.80	1,364	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,161.00000	5,319,000	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			7.59000	7.63500		4.00	146,481,705.92	1,364	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,153.00000	3,295,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		130.00000	111,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,310.00000	3,454,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		115.00000	99,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,999.00000	3,139,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		148.00000	127,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.61500	7.66400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,824.00000	1,931,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		701.00000	643,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,941.00000	2,051,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		652.00000	597,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,712.00000	1,815,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		755.00000	693,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			2.98600	2.99500			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		957.00000	1,114,000		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		1,817.00000	1,974,000		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		87.00000	245,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.02600	3.03600			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		241.00000	413,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		1,094.00000	1,267,000		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		622.00000	450,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.22100	8.26400		6.00	229,210,614.35	2,215	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,047.00000	5,274,000	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			8.28900	8.33400		6.75	223,792,657.90	2,215	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,760.00000	4,965,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		199.00000	173,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,980.00000	5,187,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		178.00000	154,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,542.00000	4,744,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		223.00000	194,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.34200	8.38800		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		2,104.00000	2,229,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,549.00000	1,446,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,253.00000	2,383,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,452.00000	1,353,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,962.00000	2,082,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,655.00000	1,546,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.36100	8.38400		7.00	243,039,767.36	2,456	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,895.00000	5,029,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,883.00000	2,000,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		59.00000	42,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		2,146.00000	2,269,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		38.00000	26,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,012.00000	901,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		225.00000	249,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.42500	8.44900		7.50	247,085,904.56	2,456	2,456.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,728.00000	4,842,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		300.00000	277,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,964.00000	5,081,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		268.00000	248,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,494.00000	4,606,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		335.00000	310,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.47400	8.49800		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,087.00000	2,150,000	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		2,076.00000	2,006,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,240.00000	2,307,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,952.00000	1,885,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,940.00000	2,001,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,207.00000	2,135,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.40800	7.43000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,550.00000	4,616,000	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			7.45600	7.48000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,856.00000	2,917,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		60.00000	54,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,983.00000	3,045,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		53.00000	48,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,730.00000	2,791,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		69.00000	63,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.47200	7.49800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,672.00000	1,719,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		382.00000	361,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,770.00000	1,819,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		352.00000	334,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,576.00000	1,622,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		413.00000	392,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.46000	8.50300		7.75	55,661,550.00	600	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,797.00000	6,058,000	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		4,390.00000	4,650,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		1,639.00000	1,407,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		89.00000	118,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.52000	8.56400		8.50	56,586,012.00	600	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,397.00000	4,609,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		438.00000	389,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,634.00000	4,850,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		396.00000	350,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,163.00000	4,371,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		485.00000	432,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.56600	8.61100		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,629.00000	2,775,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,826.00000	1,710,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,805.00000	2,957,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,715.00000	1,605,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,460.00000	2,600,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,945.00000	1,823,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.56100	8.60300		8.50	614,859,034.05	6,835	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,417.00000	5,681,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.62100	8.66500		9.50	601,863,511.85	6,835	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,100.00000	4,311,000	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		581.00000	519,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,337.00000	4,553,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		525.00000	469,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,868.00000	4,073,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		642.00000	575,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.66800	8.71300		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,372.00000	2,514,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,148.00000	2,016,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,542.00000	2,690,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,016.00000	1,890,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,209.00000	2,344,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,288.00000	2,149,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.76800	8.83000		12.75	226,023,012.00	2,946	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		511.00000	697,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,150.00000	841,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.81300	8.87600		14.50	220,504,888.86	2,946	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,758.00000	3,046,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,795.00000	1,585,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,988.00000	3,290,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,642.00000	1,447,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,536.00000	2,811,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,959.00000	1,736,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.84800	8.91300		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,451.00000	3,732,000	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		2,778.00000	2,550,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,672.00000	3,963,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,617.00000	2,398,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,235.00000	3,507,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,948.00000	2,710,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.04500	3.04500			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		716.00000	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		1,361.00000	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		65.00000	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			3.09300	3.09200			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		103.00000	90,000		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	729,000		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	554,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73700	2.73500			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		88.00000	76,000		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		379.00000	368,000		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		205.00000	217,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83900	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	501,000	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	219,000	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	783,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01300	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	124,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		360.00000	351,000	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	600,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08100	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	753,000	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	288,000	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	1,222,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			322.24700	321.59100		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			327.63400	326.94200			0.00	0	0.00

Total for Derivatives : **7,604,881,191.52** **89,719** **862,504.00**

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			6.54000	6.58000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.59000	7.63000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.76000	8.80500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.60000	1.65000			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			7.53000	7.57000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.99000	3.00000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.21000	8.24000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.35000	8.37000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.40000	7.42000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.45500	8.48500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.55000	8.58500			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			8.76500	8.82000			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:									7,604,881,191.52	89,719	862,504.00	