



Daily MTM Report

Daily summary for: 23/07/2010

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			7.51800	7.50980		15.17	101,214,834.00	13,463	232,949.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,340.00000	8,332,000	46.05	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,340.00000	6,332,000	43.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,340.00000	4,332,000	35.27	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,341.00000	2,333,000	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		677.00000	684,000	17.19	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		17.00000	16,000	17.19	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,660.00000	1,668,000	21.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,660.00000	2,668,000	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,660.00000	3,668,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,290.00000	8,282,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,290.00000	6,282,000	43.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,290.00000	4,282,000	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,291.00000	2,283,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		82.00000	81,000	16.49	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		372.00000	363,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		724.00000	731,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		14.00000	13,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,710.00000	1,718,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,710.00000	2,718,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,710.00000	3,718,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		72.00000	71,000	16.71	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		412.00000	403,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,390.00000	8,382,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,390.00000	6,382,000	43.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,390.00000	4,382,000	35.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,391.00000	2,383,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		62.00000	62,000	16.93	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		452.00000	444,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		631.00000	638,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		21.00000	20,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,610.00000	1,618,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,610.00000	2,618,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,610.00000	3,618,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,440.00000	8,432,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,440.00000	6,432,000	43.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,440.00000	4,432,000	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,441.00000	2,433,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		54.00000	54,000	17.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		494.00000	486,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		586.00000	592,000	16.88	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		26.00000	24,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,560.00000	1,568,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,560.00000	2,568,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,560.00000	3,568,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,540.00000	8,532,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,540.00000	6,532,000	43.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,540.00000	4,532,000	36.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,541.00000	2,532,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		41.00000	41,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		581.00000	573,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		499.00000	504,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		39.00000	36,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,460.00000	1,468,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,460.00000	2,468,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,460.00000	3,468,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,590.00000	8,582,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,590.00000	6,582,000	44.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,590.00000	4,582,000	36.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,590.00000	2,582,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		36.00000	35,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		626.00000	617,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		457.00000	462,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		47.00000	44,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,410.00000	1,419,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,410.00000	2,418,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,410.00000	3,418,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,640.00000	8,632,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,640.00000	6,632,000	44.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,640.00000	4,632,000	36.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	27.09	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		2,640.00000	2,632,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		31.00000	31,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		671.00000	663,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		416.00000	420,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		56.00000	52,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,361.00000	1,369,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,360.00000	2,368,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,360.00000	3,368,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,790.00000	8,782,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,790.00000	6,782,000	44.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,790.00000	4,782,000	37.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,790.00000	2,782,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		303.00000	306,000	15.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		93.00000	88,000	15.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,211.00000	1,219,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,210.00000	2,218,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,210.00000	3,218,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,740.00000	8,732,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,740.00000	6,732,000	44.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,740.00000	4,732,000	37.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,740.00000	2,732,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		24.00000	23,000	18.47	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		764.00000	755,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		339.00000	343,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		79.00000	75,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,261.00000	1,269,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,260.00000	2,268,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,260.00000	3,268,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,890.00000	8,882,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,890.00000	6,882,000	44.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,890.00000	4,882,000	37.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,890.00000	2,882,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		16.00000	15,000	19.12	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		906.00000	897,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		237.00000	239,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		127.00000	121,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,112.00000	1,120,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,110.00000	2,118,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,110.00000	3,118,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		21.00000	20,000	18.68	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		811.00000	802,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,190.00000	8,182,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,190.00000	6,182,000	43.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,190.00000	4,182,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,191.00000	2,183,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		107.00000	107,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		297.00000	289,000	16.05	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	13/09/2010	Foreign Exchange Future	6.70	Call		819.00000	826,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		9.00000	8,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,810.00000	1,818,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,810.00000	2,818,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,810.00000	3,818,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,240.00000	8,232,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,240.00000	6,232,000	43.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,240.00000	4,232,000	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,241.00000	2,233,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		94.00000	93,000	16.27	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		334.00000	325,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		771.00000	778,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		11.00000	10,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,760.00000	1,768,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,760.00000	2,768,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,760.00000	3,768,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,490.00000	8,482,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,490.00000	6,482,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,490.00000	4,482,000	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,491.00000	2,483,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		47.00000	47,000	17.37	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		537.00000	529,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		542.00000	548,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		32.00000	30,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,510.00000	1,518,000	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,510.00000	2,518,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,510.00000	3,518,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,690.00000	8,682,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,690.00000	6,682,000	44.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,690.00000	4,682,000	36.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,690.00000	2,682,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		27.00000	27,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		717.00000	709,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		377.00000	381,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		67.00000	63,000	16.10	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,311.00000	1,319,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,310.00000	2,318,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,310.00000	3,318,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,840.00000	8,832,000	46.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,840.00000	6,832,000	44.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,840.00000	4,832,000	37.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,840.00000	2,832,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		18.00000	18,000	18.90	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		858.00000	850,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		269.00000	272,000	15.64	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		109.00000	104,000	15.64	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,162.00000	1,170,000	19.05	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	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,160.00000	2,168,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,160.00000	3,168,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		2.00000	2,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,792.00000	1,784,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		3.00000	2,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,643.00000	1,634,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,051.00000	1,042,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		11.00000	10,000	19.78	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,197.00000	1,189,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		7.00000	7,000	20.44	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		3.00000	3,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,593.00000	1,585,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		4.00000	3,000	21.76	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,494.00000	1,485,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		9.00000	9,000	20.00	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,099.00000	1,091,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		230.00000	222,000	15.61	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		140.00000	140,000	15.61	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		123.00000	122,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		263.00000	254,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,002.00000	994,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		12.00000	12,000	19.56	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			7.62960	7.62020		15.82	8,842,706.40	1,159	37,249.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,330.00000	8,320,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,330.00000	6,320,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		4.00000	4,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,334.00000	4,324,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		29.00000	29,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,359.00000	2,349,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		202.00000	202,000	17.43	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		532.00000	522,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		732.00000	738,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		62.00000	58,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,675.00000	1,684,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,671.00000	2,680,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,670.00000	3,680,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		102.00000	102,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,032.00000	1,022,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,380.00000	8,370,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,380.00000	6,370,000	29.74	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		4.00000	4,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,384.00000	4,374,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		28.00000	27,000	25.80	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,408.00000	2,397,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		693.00000	698,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		73.00000	68,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,625.00000	1,634,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		5.00000	4,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,621.00000	2,630,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,620.00000	3,630,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,430.00000	8,420,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,430.00000	6,420,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		4.00000	3,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,434.00000	4,423,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		26.00000	26,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,456.00000	2,446,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		179.00000	179,000	17.88	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		609.00000	599,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		654.00000	659,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		84.00000	79,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,576.00000	1,585,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		6.00000	5,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,571.00000	2,580,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,570.00000	3,580,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,480.00000	8,470,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,480.00000	6,470,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,483.00000	4,473,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		25.00000	25,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,505.00000	2,495,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		169.00000	169,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		649.00000	639,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		617.00000	621,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		97.00000	91,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,526.00000	1,535,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	5,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,521.00000	2,530,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,520.00000	3,530,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		190.00000	190,000	17.65	24,700.00	130	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		570.00000	560,000	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,530.00000	8,520,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,530.00000	6,520,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,533.00000	4,523,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		24.00000	23,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,554.00000	2,543,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		159.00000	159,000	18.34	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		689.00000	679,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		580.00000	584,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		110.00000	104,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,477.00000	1,486,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		7.00000	6,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,471.00000	2,480,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,470.00000	3,480,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,580.00000	8,570,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,580.00000	6,570,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,583.00000	4,573,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		23.00000	22,000	26.21	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		2,603.00000	2,592,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		150.00000	150,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		730.00000	720,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		545.00000	549,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		125.00000	119,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,428.00000	1,436,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		8.00000	6,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,421.00000	2,431,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,420.00000	3,430,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,630.00000	8,620,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,630.00000	6,620,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,633.00000	4,623,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		22.00000	21,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,652.00000	2,641,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		142.00000	141,000	18.80	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		772.00000	761,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		512.00000	515,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		142.00000	135,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,379.00000	1,387,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		9.00000	7,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,371.00000	2,381,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,370.00000	3,380,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,830.00000	8,820,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,830.00000	6,820,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,832.00000	4,822,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		18.00000	17,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,848.00000	2,837,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		114.00000	113,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		944.00000	933,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		391.00000	393,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		221.00000	213,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,183.00000	1,191,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		13.00000	11,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,172.00000	2,181,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,170.00000	3,180,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,780.00000	8,770,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,780.00000	6,770,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,782.00000	4,772,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		19.00000	18,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,799.00000	2,788,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		120.00000	120,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		900.00000	890,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		419.00000	421,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		199.00000	191,000	15.58	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,232.00000	1,240,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		12.00000	10,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,222.00000	2,231,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,220.00000	3,230,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		97.00000	97,000	20.40	0.00	0	13,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,077.00000	1,067,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,880.00000	8,870,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,880.00000	6,870,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,882.00000	4,872,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		17.00000	16,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,897.00000	2,886,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		108.00000	107,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		988.00000	977,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		364.00000	366,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		244.00000	236,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,134.00000	1,142,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	12,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,122.00000	2,131,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,120.00000	3,130,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		134.00000	134,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		814.00000	804,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,230.00000	8,220,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,230.00000	6,220,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		5.00000	4,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,235.00000	4,224,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		32.00000	32,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,262.00000	2,252,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		229.00000	229,000	16.97	0.00	0	14,544.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		459.00000	449,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		815.00000	821,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		45.00000	41,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,774.00000	1,783,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,771.00000	2,780,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,770.00000	3,780,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,280.00000	8,270,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,280.00000	6,270,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		4.00000	4,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,284.00000	4,274,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		31.00000	30,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,311.00000	2,300,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		215.00000	215,000	17.20	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		495.00000	485,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		773.00000	779,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		53.00000	49,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,724.00000	1,733,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,721.00000	2,730,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,720.00000	3,730,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,680.00000	8,670,000	32.98	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	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,680.00000	6,670,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		3.00000	2,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,683.00000	4,672,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		21.00000	20,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,701.00000	2,690,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		480.00000	482,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		160.00000	152,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,330.00000	1,338,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		10.00000	8,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,321.00000	2,331,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,320.00000	3,330,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,730.00000	8,720,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,730.00000	6,720,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,732.00000	4,722,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		20.00000	19,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,750.00000	2,739,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		127.00000	126,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		857.00000	846,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		449.00000	451,000	15.52	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		179.00000	171,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,281.00000	1,289,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	9,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,272.00000	2,281,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,270.00000	3,280,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,430.00000	7,420,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,431.00000	5,421,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		10.00000	10,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,440.00000	3,430,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		64.00000	64,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,494.00000	1,484,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,570.00000	4,580,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,541.00000	1,531,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		61.00000	61,000	22.69	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		45.00000	45,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,925.00000	1,915,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		56.00000	56,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,636.00000	1,626,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		44.00000	43,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,974.00000	1,963,000	24.75	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		244.00000	244,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		424.00000	414,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,353.00000	1,342,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		73.00000	72,000	21.77	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		295.00000	286,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		315.00000	316,000	15.82	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,260.00000	1,249,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		80.00000	79,000	21.31	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		277.00000	278,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		357.00000	348,000	16.28	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,447.00000	1,436,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		67.00000	66,000	22.23	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.74140	7.73060		16.51	8,825,196.00	1,140	2,297.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		320.00000	321,000	17.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		589.00000	580,000	17.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		305.00000	306,000	17.61	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		624.00000	615,000	17.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		334.00000	335,000	17.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		553.00000	544,000	17.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		977.00000	968,000	19.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		208.00000	209,000	19.26	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,826.00000	2,815,000	25.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		57.00000	56,000	25.68	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.85390	7.84240		16.78	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		689.00000	693,000	16.09	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		297.00000	289,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		662.00000	665,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		320.00000	311,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		717.00000	721,000	16.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		275.00000	267,000	16.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.56820	11.46490		14.52	12,192,882.80	1,054	21,521.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		27.00000	36,000	19.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,362.00000	1,268,000	19.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		31.00000	42,000	19.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,266.00000	1,174,000	19.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		29.00000	39,000	19.48	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,314.00000	1,221,000	19.48	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		630.00000	556,000	16.38	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		95.00000	124,000	16.38	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.73500	11.62900		15.34	0.00	0	12,434.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		340.00000	387,000	15.77	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		611.00000	552,000	15.77	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		577.00000	520,000	15.63	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		356.00000	405,000	15.63	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.90120	11.79150		15.77	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		576.00000	643,000	15.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		585.00000	542,000	15.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		557.00000	621,000	15.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		616.00000	570,000	15.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		597.00000	665,000	15.54	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		556.00000	514,000	15.54	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08620	0.08630		16.15	28,273.60	328	359.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		443.00000	427,000	17.63	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		103.00000	97,000	17.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08760	0.08770		21.29	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		527.00000	513,000	19.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		357.00000	353,000	19.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		224.00000	216,000	23.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,054.00000	1,056,000	23.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,220.00000	1,207,000	18.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		50.00000	47,000	18.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.63760	9.69500		13.46	7,787,180.80	808	16,063.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		2.00000	1,000	19.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,972.00000	2,028,000	19.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		58.00000	49,000	15.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		563.00000	611,000	15.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		832.00000	884,000	16.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		27.00000	22,000	16.18	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		401.00000	443,000	14.58	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		96.00000	81,000	14.58	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		260.00000	295,000	13.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		155.00000	133,000	13.94	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		457.00000	410,000	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		62.00000	72,000	13.82	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.77780	9.83430		14.05	0.00	0	6,572.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,366.00000	10,422,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,366.00000	8,422,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,367.00000	6,423,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		5.00000	4,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,371.00000	4,426,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		36.00000	33,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,402.00000	2,455,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		87.00000	82,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,453.00000	1,504,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		232.00000	215,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		598.00000	637,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		736.00000	691,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		102.00000	113,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,647.00000	1,591,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	13,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		43.00000	39,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,259.00000	2,311,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,416.00000	10,472,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.74	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		8,416.00000	8,472,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,417.00000	6,473,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	4,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,420.00000	4,476,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		34.00000	31,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,450.00000	2,503,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		83.00000	78,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,499.00000	1,550,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		220.00000	204,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		636.00000	676,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		699.00000	655,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		115.00000	127,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,598.00000	1,542,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	14,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,116.00000	11,172,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,116.00000	9,172,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,116.00000	7,172,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		2.00000	2,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,118.00000	5,174,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		16.00000	15,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,132.00000	3,187,000	22.75	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		47.00000	43,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,163.00000	2,215,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		108.00000	101,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,224.00000	1,273,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		306.00000	284,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		422.00000	456,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		937.00000	888,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		53.00000	60,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,016.00000	11,072,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,016.00000	9,072,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,016.00000	7,072,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,018.00000	5,074,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		18.00000	16,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,034.00000	3,088,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		53.00000	48,000	21.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,069.00000	2,120,000	21.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		119.00000	111,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,135.00000	1,183,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		343.00000	318,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		359.00000	390,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,023.00000	973,000	13.40	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		39.00000	45,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,166.00000	10,222,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,166.00000	8,222,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,167.00000	6,223,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		6.00000	5,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,172.00000	4,227,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		45.00000	41,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,211.00000	2,263,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		104.00000	97,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,270.00000	1,319,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		289.00000	268,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		455.00000	490,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		895.00000	846,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		61.00000	68,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,843.00000	1,787,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,266.00000	10,322,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,266.00000	8,322,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,267.00000	6,323,000	26.11	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	4,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,271.00000	4,326,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		40.00000	36,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,306.00000	2,358,000	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		95.00000	89,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,361.00000	1,411,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		259.00000	240,000	15.30	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		525.00000	562,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		814.00000	767,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		80.00000	89,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,745.00000	1,689,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	11,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,566.00000	10,622,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,566.00000	8,622,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,567.00000	6,623,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		4.00000	3,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,570.00000	4,625,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		29.00000	26,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,595.00000	2,648,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		74.00000	69,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,640.00000	1,691,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		187.00000	174,000	16.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		753.00000	796,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		594.00000	553,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		160.00000	175,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,452.00000	1,396,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	18,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,716.00000	10,772,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,716.00000	8,772,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,717.00000	6,773,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		3.00000	3,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,719.00000	4,775,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		25.00000	22,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,741.00000	2,794,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		66.00000	62,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,782.00000	1,834,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		160.00000	149,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		876.00000	921,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		500.00000	462,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		216.00000	234,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,307.00000	1,251,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,016.00000	10,072,000	28.74	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	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,016.00000	8,072,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,017.00000	6,073,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		7.00000	6,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,023.00000	4,078,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,991.00000	1,935,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,066.00000	10,122,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,066.00000	8,122,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,067.00000	6,123,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		6.00000	6,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,072.00000	4,128,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		50.00000	46,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,116.00000	2,168,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		114.00000	106,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,180.00000	1,228,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		324.00000	300,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		390.00000	422,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		980.00000	930,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		46.00000	52,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,942.00000	1,886,000	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	8,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,116.00000	10,172,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,116.00000	8,172,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,117.00000	6,173,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		6.00000	5,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,122.00000	4,177,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,892.00000	1,836,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		674.00000	715,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		208.00000	193,000	16.02	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		471.00000	434,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		237.00000	256,000	13.94	0.00	0	750.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.91660	9.97360		14.47	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		546.00000	513,000	14.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		372.00000	396,000	14.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		521.00000	489,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		397.00000	422,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		572.00000	538,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		348.00000	371,000	14.33	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			351.59800	352.92400			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			323.01200	324.25900			297,171,040.00	92	1,399.00

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			328.38800	329.65500			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.68120	6.66430		11.46	0.00	0	7,981.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		48.00000	50,000	12.90	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		284.00000	269,000	12.90	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.70410	6.68700		12.78	0.00	0	8,119.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		142.00000	147,000	13.64	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		355.00000	343,000	13.64	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		392.00000	379,000	13.86	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		129.00000	133,000	13.86	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.72450	6.70680		13.46	0.00	0	25.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		292.00000	300,000	13.41	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		285.00000	276,000	13.41	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		270.00000	277,000	13.46	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		313.00000	303,000	13.46	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		315.00000	324,000	13.35	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		258.00000	250,000	13.35	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			7.22830	7.22530		10.98	0.00	0	75.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		48.00000	44,000	12.64	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		323.00000	316,000	12.64	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.32420	7.32020		10.59	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		86.00000	83,000	11.87	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		466.00000	459,000	11.87	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		77.00000	74,000	12.03	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		507.00000	500,000	12.03	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		96.00000	93,000	11.71	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		426.00000	419,000	11.71	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			143.72500	144.13400			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			146.11600	146.53200			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			324.16200	325.40800		6.57	0.00	0	172.00
GOVI	On 05/08/2010	GOVI	315.60	Call		98,199.00000	85,837,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		119.00000	217,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			329.55600	330.82300			0.00	0	154.00
GOVI	On 04/11/2010	GOVI	329.00	Call		18,230.00000	5,560,000		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		18,130.00000	5,460,000		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		18,330.00000	5,660,000		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			381.60700	381.53700			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			388.06100	387.98800			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	18/08/2010	Jibar Tradeable Future			6.57000	6.52500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.41000	6.36500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.35000	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.34000	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.33000	6.28500			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.34000	6.28500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.36000	6.26500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.47000	6.41500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.64000	6.59500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.88000	6.83500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.13000	7.08500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.21000	7.16500			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			316.39400	317.64500			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			321.65900	322.93000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.75900	7.65900		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,070.00000	4,594,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,932.00000	3,456,000	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		6,195.00000	5,718,000	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	3,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,781.00000	2,307,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		870.00000	1,272,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		108.00000	34,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.82400	7.71700		4.50	249,127,920.00	2,000	4,155.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,693.00000	3,273,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		199.00000	264,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,888.00000	3,463,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		175.00000	235,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,499.00000	3,087,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		224.00000	297,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,671.00000	1,991,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		680.00000	514,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.86800	7.75300		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,837.00000	1,563,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,204.00000	1,426,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,971.00000	1,685,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,124.00000	1,333,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,708.00000	1,445,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,290.00000	1,522,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.83900	8.79000		10.00	0.00	0	13,181.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,282.00000	3,826,000	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		24.00000	33,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		673.00000	464,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,055.00000	1,311,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,623.00000	8,158,000	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		10,708.00000	10,243,000	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		2,191.00000	1,799,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		218.00000	291,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		2,900.00000	3,321,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		89.00000	45,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.89900	8.84800		11.00	0.00	0	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,959.00000	4,613,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,280.00000	1,411,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,289.00000	4,932,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,165.00000	1,284,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,639.00000	4,303,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,408.00000	1,549,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,108.00000	3,362,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,184.00000	1,961,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.94700	8.89400		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,146.00000	3,869,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,172.00000	3,383,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,415.00000	4,128,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,986.00000	3,187,000	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		3,885.00000	3,618,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,369.00000	3,590,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.42200	1.45000			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		827.00000	905,000		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		965.00000	1,042,000		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		690.00000	768,000		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			1.53800	1.56800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		453.00000	528,000		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		577.00000	652,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		329.00000	404,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	1,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.99400	2.99400			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		707.00000	707,000		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		1,334.00000	1,334,000		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		76.00000	76,000		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			3.06200	3.06100			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		136.00000	148,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		480.00000	468,000	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		756.00000	768,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.73000	7.61900		3.75	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,019.00000	4,604,000	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			7.79500	7.67600		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,019.00000	2,652,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		142.00000	196,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,175.00000	2,801,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		126.00000	174,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,866.00000	2,504,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		160.00000	220,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.83500	7.70800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,723.00000	1,462,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		748.00000	912,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,837.00000	1,567,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		696.00000	851,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,614.00000	1,361,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		805.00000	977,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.01200	3.01100			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		677.00000	660,000	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		1,537.00000	1,520,000	0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000	0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		192.00000	209,000	0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.05300	3.05200		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		34.00000	51,000	0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		819.00000	802,000	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		897.00000	914,000	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.32100	8.26100	6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,063.00000	4,746,000	6.47	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0	0.00
R203	On	04/11/2010	Bond Future			8.39300	8.33100	6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,767.00000	4,482,000	6.99	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		191.00000	223,000	6.99	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,988.00000	4,699,000	7.04	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		170.00000	199,000	7.04	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,549.00000	4,267,000	6.94	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		215.00000	250,000	6.94	0	0.00
R203	On	03/02/2011	Bond Future			8.45100	8.38500	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		2,103.00000	1,920,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,534.00000	1,678,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,253.00000	2,063,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,437.00000	1,575,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,961.00000	1,785,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,639.00000	1,790,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.45000	8.40100		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,796.00000	4,511,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	1,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,778.00000	1,514,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		54.00000	75,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		2,042.00000	1,771,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		33.00000	47,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,057.00000	1,273,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		171.00000	102,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.51800	8.46700		7.50	0.00	0	2,456.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,631.00000	4,380,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		305.00000	344,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,867.00000	4,612,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		274.00000	308,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,398.00000	4,150,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		341.00000	383,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.57100	8.51700		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,023.00000	1,870,000	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		2,117.00000	2,263,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,174.00000	2,015,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,991.00000	2,131,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,879.00000	1,733,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,251.00000	2,404,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.61000	7.49900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,345.00000	4,015,000	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			7.67500	7.55400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,663.00000	2,359,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		74.00000	105,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,789.00000	2,481,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		65.00000	93,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,539.00000	2,238,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		84.00000	119,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.71100	7.58000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,518.00000	1,291,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		440.00000	551,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,612.00000	1,379,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		406.00000	511,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,426.00000	1,206,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		475.00000	593,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.59000	8.51000		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,755.00000	5,271,000	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		1.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		4,347.00000	3,864,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		1.00000	1,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		1,659.00000	2,100,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		66.00000	24,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.65400	8.57200		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,347.00000	3,949,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		436.00000	523,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,583.00000	4,178,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		392.00000	472,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,114.00000	3,724,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		484.00000	579,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.70500	8.61900		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,591.00000	2,313,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,834.00000	2,054,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,767.00000	2,478,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,723.00000	1,932,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,423.00000	2,155,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,954.00000	2,184,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.67000	8.60000		8.50	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,435.00000	4,996,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.73400	8.66200		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,102.00000	3,751,000	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		564.00000	657,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,340.00000	3,982,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		510.00000	595,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,869.00000	3,526,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		625.00000	725,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.78500	8.71000		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,370.00000	2,131,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,128.00000	2,342,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,541.00000	2,292,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,997.00000	2,202,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,207.00000	1,978,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,268.00000	2,493,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.82700	8.78800		12.75	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		598.00000	446,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		902.00000	1,061,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.87400	8.83300		14.50	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,939.00000	2,736,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,637.00000	1,757,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,178.00000	2,967,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,493.00000	1,605,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,708.00000	2,514,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,792.00000	1,921,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.91000	8.86800		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,634.00000	3,441,000	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		2,609.00000	2,745,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,862.00000	3,662,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,455.00000	2,583,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,411.00000	3,225,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,771.00000	2,914,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.04600	3.04600			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		703.00000	703,000		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		1,348.00000	1,348,000		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		52.00000	52,000		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			3.09400	3.09400			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		77.00000	77,000		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		716.00000	716,000		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		567.00000	567,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73900	2.73800			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		70.00000	64,000		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		362.00000	356,000		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		222.00000	228,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.84100	2.84000		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		506.00000	512,000	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		225.00000	230,000	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		789.00000	794,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01400	3.01400		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		133.00000	133,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		341.00000	341,000	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		610.00000	610,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08300	3.08200		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		763.00000	772,000	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		297.00000	306,000	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		1,231.00000	1,240,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			320.32000	321.55000		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			325.65000	326.90000			0.00	0	0.00

Total for Derivatives : **685,214,733.60** **20,174** **886,695.00**

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			6.70000	6.60500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.75000	7.65500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.83000	8.78500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.47000	1.50000			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			7.72000	7.61500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.01500	3.01500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.30500	8.25000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.43500	8.39500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.60000	7.49000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.58000	8.50000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.66000	8.59000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.82000	8.77500			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:										685,214,733.60	20,174	886,695.00