



Daily MTM Report

Daily summary for: 26/07/2010

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			7.42170	7.51800		15.32	64,516,838.10	8,693	234,724.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,332.00000	8,428,000	46.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,332.00000	6,428,000	44.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,332.00000	4,428,000	36.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	0,000	26.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,333.00000	2,428,000	26.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		684.00000	594,000	17.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		16.00000	22,000	17.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,668.00000	1,572,000	21.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,668.00000	2,572,000	20.87	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,668.00000	3,572,000	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,282.00000	8,378,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,282.00000	6,378,000	44.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,282.00000	4,378,000	36.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,283.00000	2,379,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		81.00000	58,000	17.16	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		363.00000	436,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		731.00000	639,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		13.00000	17,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,718.00000	1,622,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,718.00000	2,622,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,718.00000	3,622,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		71.00000	51,000	17.39	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		403.00000	479,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,382.00000	8,478,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,382.00000	6,478,000	44.47	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	36.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,382.00000	4,478,000	36.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,383.00000	2,478,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		62.00000	44,000	17.62	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		444.00000	522,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		638.00000	549,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		20.00000	27,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,618.00000	1,522,000	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		2,618.00000	2,522,000	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,618.00000	3,522,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,432.00000	8,528,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,432.00000	6,528,000	44.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,432.00000	4,528,000	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,433.00000	2,528,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		54.00000	38,000	17.84	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		486.00000	566,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		592.00000	505,000	16.90	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	6.95	Put		24.00000	33,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,568.00000	1,472,000	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		2,568.00000	2,472,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,568.00000	3,472,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,532.00000	8,628,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,532.00000	6,628,000	44.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,532.00000	4,628,000	37.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,532.00000	2,628,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		41.00000	28,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		573.00000	656,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		504.00000	420,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		36.00000	48,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,468.00000	1,372,000	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		2,468.00000	2,372,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,468.00000	3,372,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,582.00000	8,678,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,582.00000	6,678,000	44.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,582.00000	4,678,000	37.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,582.00000	2,678,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		35.00000	25,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		617.00000	703,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		462.00000	380,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		44.00000	58,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,419.00000	1,322,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,418.00000	2,322,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,418.00000	3,322,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,632.00000	8,728,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,632.00000	6,728,000	44.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,632.00000	4,728,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.32	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		2,632.00000	2,728,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		31.00000	21,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		663.00000	749,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		420.00000	341,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		52.00000	69,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,369.00000	1,273,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,368.00000	2,272,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,368.00000	3,272,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,782.00000	8,878,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,782.00000	6,878,000	45.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,782.00000	4,878,000	38.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,782.00000	2,878,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		306.00000	236,000	15.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		88.00000	114,000	15.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,219.00000	1,123,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,218.00000	2,122,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.41	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		3,218.00000	3,122,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,732.00000	8,828,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,732.00000	6,828,000	44.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,732.00000	4,828,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,732.00000	2,828,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		23.00000	16,000	19.22	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		755.00000	844,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		343.00000	269,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		75.00000	97,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,269.00000	1,173,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,268.00000	2,172,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,268.00000	3,172,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,882.00000	8,978,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,882.00000	6,978,000	45.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,882.00000	4,978,000	39.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,882.00000	2,978,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		15.00000	11,000	19.91	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		897.00000	989,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		239.00000	177,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		121.00000	155,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,120.00000	1,024,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,118.00000	2,022,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,118.00000	3,022,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		20.00000	14,000	19.45	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		802.00000	892,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,182.00000	8,278,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,182.00000	6,278,000	44.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,182.00000	4,278,000	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,183.00000	2,279,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		107.00000	78,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		289.00000	356,000	16.70	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		826.00000	733,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		8.00000	11,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,818.00000	1,722,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,818.00000	2,722,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,818.00000	3,722,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,232.00000	8,328,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,232.00000	6,328,000	44.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,232.00000	4,328,000	36.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,233.00000	2,329,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		93.00000	67,000	16.93	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		325.00000	395,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		778.00000	686,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		10.00000	14,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,768.00000	1,672,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,768.00000	2,672,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,768.00000	3,672,000	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,482.00000	8,578,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,482.00000	6,578,000	44.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,482.00000	4,578,000	37.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,483.00000	2,578,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		47.00000	33,000	18.07	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		529.00000	611,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		548.00000	462,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		30.00000	40,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,518.00000	1,422,000	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		2,518.00000	2,422,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,518.00000	3,422,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,682.00000	8,778,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,682.00000	6,778,000	44.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,682.00000	4,778,000	38.32	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	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,682.00000	2,778,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		27.00000	18,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		709.00000	796,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		381.00000	304,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		63.00000	82,000	16.02	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,319.00000	1,223,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,318.00000	2,222,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,318.00000	3,222,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,832.00000	8,928,000	46.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,832.00000	6,928,000	45.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,832.00000	4,928,000	39.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,832.00000	2,928,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		18.00000	12,000	19.68	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		850.00000	940,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		272.00000	206,000	15.49	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		104.00000	134,000	15.49	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,170.00000	1,074,000	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,168.00000	2,072,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,168.00000	3,072,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		2.00000	1,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,784.00000	1,879,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		2.00000	2,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,634.00000	1,730,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,042.00000	1,135,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		10.00000	7,000	20.60	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,189.00000	1,283,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		7.00000	5,000	21.29	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		3.00000	2,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,585.00000	1,680,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		3.00000	2,000	22.67	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,485.00000	1,580,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		9.00000	6,000	20.83	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,091.00000	1,184,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		222.00000	281,000	16.24	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		140.00000	103,000	16.24	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		122.00000	90,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		254.00000	318,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		994.00000	1,086,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		12.00000	8,000	20.37	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			7.53200	7.62960		15.90	19,989,928.00	2,654	39,325.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,320.00000	8,418,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,320.00000	6,418,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		4.00000	3,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,324.00000	4,421,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		29.00000	24,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,349.00000	2,442,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		202.00000	174,000	17.97	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		522.00000	592,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		738.00000	658,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		58.00000	76,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,684.00000	1,587,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	5,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,680.00000	2,583,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,680.00000	3,582,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		102.00000	88,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,022.00000	1,106,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,370.00000	8,468,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,370.00000	6,468,000	30.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		4.00000	3,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,374.00000	4,471,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		27.00000	22,000	26.09	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,397.00000	2,490,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		698.00000	619,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		68.00000	87,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,634.00000	1,537,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,630.00000	2,533,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,630.00000	3,532,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,420.00000	8,518,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,420.00000	6,518,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		3.00000	2,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,423.00000	4,520,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		26.00000	21,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,446.00000	2,539,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		179.00000	154,000	18.43	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		599.00000	672,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		659.00000	583,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		79.00000	101,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,585.00000	1,488,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	6,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,580.00000	2,483,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,580.00000	3,482,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,470.00000	8,568,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,470.00000	6,568,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		3.00000	2,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,473.00000	4,570,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		25.00000	20,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,495.00000	2,588,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		169.00000	145,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		639.00000	713,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		621.00000	547,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		91.00000	115,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,535.00000	1,438,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,530.00000	2,433,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,530.00000	3,432,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		190.00000	164,000	18.20	0.00	0	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		560.00000	632,000	18.20	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	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,520.00000	8,618,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,520.00000	6,618,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		3.00000	2,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,523.00000	4,620,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		23.00000	19,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,543.00000	2,637,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		159.00000	137,000	18.89	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		679.00000	755,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		584.00000	513,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		104.00000	131,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,486.00000	1,389,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	7,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,480.00000	2,383,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,480.00000	3,382,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,570.00000	8,668,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,570.00000	6,668,000	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		3.00000	2,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,573.00000	4,670,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		22.00000	18,000	26.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,592.00000	2,686,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		150.00000	129,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		720.00000	797,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		549.00000	480,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		119.00000	148,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,436.00000	1,340,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	8,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,431.00000	2,333,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,430.00000	3,332,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,620.00000	8,718,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,620.00000	6,718,000	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		3.00000	2,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,623.00000	4,720,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		21.00000	17,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,641.00000	2,735,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		141.00000	122,000	19.35	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		761.00000	840,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		515.00000	448,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		135.00000	166,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,387.00000	1,291,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	9,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,381.00000	2,283,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,380.00000	3,282,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,820.00000	8,918,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,820.00000	6,918,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		2.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,822.00000	4,919,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		17.00000	14,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,837.00000	2,932,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		113.00000	98,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		933.00000	1,016,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		393.00000	336,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		213.00000	254,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,191.00000	1,095,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	13,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,181.00000	2,084,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,180.00000	3,082,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,770.00000	8,868,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.12	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		6,770.00000	6,868,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		2.00000	1,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,772.00000	4,869,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		18.00000	15,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,788.00000	2,883,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		120.00000	103,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		890.00000	971,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		421.00000	362,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		191.00000	230,000	15.79	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,240.00000	1,144,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	12,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,231.00000	2,134,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,230.00000	3,132,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		97.00000	84,000	20.97	0.00	0	13,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,067.00000	1,152,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,870.00000	8,968,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,870.00000	6,968,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,872.00000	4,969,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		16.00000	13,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,886.00000	2,981,000	27.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		107.00000	93,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		977.00000	1,061,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		366.00000	311,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		236.00000	279,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,142.00000	1,047,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	15,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,131.00000	2,034,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,130.00000	3,032,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		134.00000	115,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		804.00000	883,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,220.00000	8,318,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,220.00000	6,318,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		4.00000	3,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,224.00000	4,321,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		32.00000	26,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,252.00000	2,344,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		229.00000	197,000	17.51	0.00	0	14,544.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		449.00000	515,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		821.00000	737,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		41.00000	55,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,783.00000	1,686,000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,780.00000	2,683,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,780.00000	3,682,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,270.00000	8,368,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,270.00000	6,368,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		4.00000	3,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,274.00000	4,371,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		30.00000	25,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,300.00000	2,393,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		215.00000	185,000	17.74	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		485.00000	553,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		779.00000	697,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		49.00000	65,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,733.00000	1,636,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,730.00000	2,633,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,730.00000	3,632,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,670.00000	8,768,000	33.41	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	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,670.00000	6,768,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,672.00000	4,770,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		20.00000	16,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,690.00000	2,784,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		482.00000	418,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		152.00000	186,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,338.00000	1,242,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	10,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,331.00000	2,233,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,330.00000	3,232,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,720.00000	8,818,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,720.00000	6,818,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,722.00000	4,820,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		19.00000	15,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,739.00000	2,833,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		126.00000	109,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		846.00000	927,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		451.00000	389,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		171.00000	207,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,289.00000	1,193,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	11,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,281.00000	2,183,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,280.00000	3,182,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,420.00000	7,518,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,421.00000	5,519,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		10.00000	8,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,430.00000	3,526,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		64.00000	55,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,484.00000	1,573,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,580.00000	4,482,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,531.00000	1,621,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		61.00000	53,000	23.27	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		45.00000	39,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,915.00000	2,007,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		56.00000	49,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,626.00000	1,717,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		43.00000	37,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,963.00000	2,055,000	25.22	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	210,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		414.00000	478,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,342.00000	1,431,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		72.00000	63,000	22.35	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		286.00000	341,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		316.00000	273,000	16.36	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,249.00000	1,337,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		79.00000	69,000	21.89	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		278.00000	239,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		348.00000	407,000	16.82	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,436.00000	1,525,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		66.00000	57,000	22.81	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.64230	7.74140		16.58	687,807.00	90	2,387.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		321.00000	287,000	17.87	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		580.00000	645,000	17.87	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		306.00000	274,000	18.05	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		615.00000	682,000	18.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		335.00000	300,000	17.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		544.00000	608,000	17.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		968.00000	1,045,000	19.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		209.00000	187,000	19.72	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,815.00000	2,908,000	26.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		56.00000	50,000	26.07	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.75330	7.85390		16.89	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		693.00000	634,000	16.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		289.00000	331,000	16.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		665.00000	608,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		311.00000	355,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		721.00000	661,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		267.00000	308,000	16.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.47920	11.56820		14.33	7,346,688.00	640	21,521.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		36.00000	27,000	20.02	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,268.00000	1,348,000	20.02	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		42.00000	31,000	19.60	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,174.00000	1,252,000	19.60	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		39.00000	29,000	19.81	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,221.00000	1,300,000	19.81	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		556.00000	619,000	16.65	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		124.00000	98,000	16.65	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.64470	11.73500		15.01	0.00	0	12,434.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		387.00000	342,000	15.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		552.00000	597,000	15.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		520.00000	563,000	15.61	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		405.00000	358,000	15.61	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.80850	11.90120		15.50	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		643.00000	585,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		542.00000	577,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		621.00000	565,000	15.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		570.00000	607,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		665.00000	606,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		514.00000	548,000	15.43	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08510	0.08620		16.26	7,318.60	86	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		427.00000	346,000	17.85	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		97.00000	126,000	17.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08650	0.08760		21.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		513.00000	451,000	20.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		353.00000	401,000	20.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		216.00000	186,000	23.61	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,056.00000	1,136,000	23.61	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,207.00000	1,105,000	18.05	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		47.00000	55,000	18.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.60010	9.63760		13.25	3,936,041.00	410	16,053.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		1.00000	1,000	20.20	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,028.00000	2,066,000	20.20	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		49.00000	39,000	15.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		611.00000	639,000	15.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		884.00000	917,000	16.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		22.00000	17,000	16.26	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		443.00000	467,000	14.58	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		81.00000	67,000	14.58	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		295.00000	313,000	13.91	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		133.00000	113,000	13.91	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		410.00000	377,000	13.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		72.00000	77,000	13.77	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.73950	9.77780		13.91	350,622.00	36	6,572.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,422.00000	10,461,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,422.00000	8,461,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,423.00000	6,462,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		4.00000	3,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,426.00000	4,464,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		33.00000	28,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,455.00000	2,489,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		82.00000	75,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,504.00000	1,536,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		215.00000	200,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		637.00000	661,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		691.00000	658,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		113.00000	119,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,591.00000	1,552,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	13,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		39.00000	33,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,311.00000	2,344,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,472.00000	10,511,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.90	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	18.25	Put		8,472.00000	8,511,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,473.00000	6,512,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	3,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,476.00000	4,514,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		31.00000	26,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,503.00000	2,537,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		78.00000	72,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,550.00000	1,583,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		204.00000	189,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		676.00000	700,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		655.00000	623,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		127.00000	134,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,542.00000	1,503,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	14,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,172.00000	11,211,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,172.00000	9,211,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,172.00000	7,211,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		2.00000	1,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,174.00000	5,212,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		15.00000	11,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,187.00000	3,222,000	22.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		43.00000	38,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,215.00000	2,249,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		101.00000	93,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,273.00000	1,304,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		284.00000	265,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		456.00000	476,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		888.00000	853,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		60.00000	64,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,072.00000	11,111,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,072.00000	9,111,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,072.00000	7,111,000	27.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		2.00000	1,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,074.00000	5,112,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		16.00000	12,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,088.00000	3,123,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		48.00000	42,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,120.00000	2,153,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		111.00000	102,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,183.00000	1,213,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		318.00000	297,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		390.00000	408,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		973.00000	937,000	13.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		45.00000	48,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,222.00000	10,261,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,222.00000	8,261,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,223.00000	6,262,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		5.00000	3,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,227.00000	4,264,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		41.00000	35,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,263.00000	2,296,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		97.00000	89,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,319.00000	1,350,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		268.00000	250,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		490.00000	511,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		846.00000	812,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		68.00000	73,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,787.00000	1,749,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	10,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,322.00000	10,361,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,322.00000	8,361,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,323.00000	6,362,000	26.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		4.00000	3,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,326.00000	4,364,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		36.00000	31,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,358.00000	2,392,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		89.00000	82,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,411.00000	1,443,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		240.00000	223,000	15.36	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		562.00000	584,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		767.00000	733,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		89.00000	94,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,689.00000	1,650,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	11,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,622.00000	10,661,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,622.00000	8,661,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	26.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,623.00000	6,661,000	26.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		3.00000	2,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,625.00000	4,663,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		26.00000	22,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,648.00000	2,683,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		69.00000	64,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,691.00000	1,725,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		174.00000	161,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		796.00000	822,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		553.00000	522,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		175.00000	183,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,396.00000	1,357,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	18,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,772.00000	10,811,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,772.00000	8,811,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,773.00000	6,811,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		3.00000	2,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,775.00000	4,813,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		22.00000	18,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,794.00000	2,829,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		62.00000	57,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,834.00000	1,868,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		149.00000	137,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		921.00000	948,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		462.00000	433,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		234.00000	244,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,251.00000	1,213,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	24,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,072.00000	10,111,000	28.90	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	17.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,072.00000	8,111,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,073.00000	6,112,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		6.00000	4,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,078.00000	4,115,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,935.00000	1,897,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	8,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,122.00000	10,161,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,122.00000	8,161,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,123.00000	6,162,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		6.00000	4,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,128.00000	4,165,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		46.00000	40,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,168.00000	2,201,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		106.00000	98,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,228.00000	1,259,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		300.00000	280,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		422.00000	441,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		930.00000	895,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		52.00000	56,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,886.00000	1,847,000	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	8,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,172.00000	10,211,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,172.00000	8,211,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,173.00000	6,212,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		5.00000	3,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,177.00000	4,214,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,836.00000	1,798,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	9,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		715.00000	740,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		193.00000	179,000	16.08	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		434.00000	405,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		256.00000	266,000	13.86	0.00	0	750.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.87820	9.91660		14.54	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		513.00000	493,000	14.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		396.00000	415,000	14.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		489.00000	469,000	14.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		422.00000	441,000	14.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		538.00000	517,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		371.00000	389,000	14.46	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			355.41200	351.59800			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			326.41000	323.01200			32,641,000.00	10	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			331.84200	328.38800			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.62940	6.68120		11.26	66,294.00	10	7,991.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		50.00000	36,000	13.06	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		269.00000	307,000	13.06	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.65230	6.70410		12.67	0.00	0	8,119.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		147.00000	127,000	13.75	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		343.00000	375,000	13.75	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		379.00000	413,000	13.97	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		133.00000	115,000	13.97	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.67300	6.72450		13.38	0.00	0	25.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		300.00000	270,000	13.38	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		276.00000	297,000	13.38	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		277.00000	252,000	13.58	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		303.00000	329,000	13.58	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		324.00000	293,000	13.33	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		250.00000	270,000	13.33	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			7.19060	7.22830		10.72	143,812.00	20	75.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		44.00000	32,000	12.47	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		316.00000	341,000	12.47	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.28510	7.32420		10.79	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		83.00000	75,000	12.09	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		459.00000	490,000	12.09	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		74.00000	67,000	12.25	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		500.00000	532,000	12.25	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		93.00000	84,000	11.93	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		419.00000	449,000	11.93	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			144.69800	143.72500			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			147.10600	146.11600			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			327.45200	324.16200		6.57	0.00	0	172.00
GOVI	On 05/08/2010	GOVI	315.60	Call		85,837.00000	118,523,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		217.00000	3,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			332.90100	329.55600			0.00	0	154.00
GOVI	On 04/11/2010	GOVI	329.00	Call		5,560.00000	39,010,000		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		5,460.00000	38,910,000		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		5,660.00000	39,110,000		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			382.32200	381.60700			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			388.79100	388.06100			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 FOn	18/08/2010	Jibar Tradeable Future			6.54000	6.57000				0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.41000	6.41000				0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.32000	6.35000				0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.31000	6.34000				0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.30000	6.33000				0.00	0	0.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			6.30000	6.34000				0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.32000	6.36000				0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.43000	6.47000				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.60000	6.64000				0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.83000	6.88000				0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.07000	7.13000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.17000	7.21000				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			320.39400	316.39400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			325.72500	321.65900			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.61700	7.75900		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,594.00000	5,271,000	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		3,456.00000	4,133,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,718.00000	6,395,000	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		3.00000	0,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,307.00000	2,981,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,272.00000	671,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		34.00000	110,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.67300	7.82400		4.50	0.00	0	4,155.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,273.00000	3,857,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		264.00000	163,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,463.00000	4,057,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		235.00000	144,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,087.00000	3,660,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		297.00000	185,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,991.00000	1,526,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		514.00000	735,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.70600	7.86800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,563.00000	1,941,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,426.00000	1,105,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,685.00000	2,078,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,333.00000	1,028,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,445.00000	1,807,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,522.00000	1,186,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.66800	8.83900		10.00	0.00	0	13,181.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,826.00000	5,429,000	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		33.00000	1,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		464.00000	1,184,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,311.00000	396,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,158.00000	9,793,000	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		10,243.00000	11,878,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,799.00000	3,178,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		291.00000	34,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,321.00000	1,815,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		45.00000	175,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.72200	8.89900		11.00	0.00	0	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,613.00000	5,802,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,411.00000	932,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,932.00000	6,157,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,284.00000	842,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,303.00000	5,455,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,549.00000	1,033,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,362.00000	2,452,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,961.00000	2,718,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.76500	8.94700		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,869.00000	4,812,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,383.00000	2,635,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,128.00000	5,104,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,187.00000	2,472,000	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		3,618.00000	4,527,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,590.00000	2,808,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.39500	1.42200			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		905.00000	980,000		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		1,042.00000	1,117,000		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		768.00000	843,000		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			1.50800	1.53800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		528.00000	603,000		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		652.00000	727,000		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		404.00000	478,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		1.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.94400	2.99400			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		707.00000	1,342,000		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	1,969,000		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	711,000		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			3.01100	3.06200			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	483,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.05	Put		148.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		468.00000	1,100,000	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		768.00000	137,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.58800	7.73000		3.75	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,604.00000	5,135,000	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			7.64200	7.79500		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,652.00000	3,118,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		196.00000	120,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,801.00000	3,275,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		174.00000	105,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,504.00000	2,963,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		220.00000	136,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.67200	7.83500		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,462.00000	1,790,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		912.00000	694,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,567.00000	1,906,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		851.00000	644,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,361.00000	1,678,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		977.00000	748,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.01700	3.01200			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		660.00000	573,000		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		1,520.00000	1,433,000		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		209.00000	297,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.05800	3.05300			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		51.00000	137,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		802.00000	717,000		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		914.00000	1,000,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.14900	8.32100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,746.00000	5,657,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.21300	8.39300		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,482.00000	5,309,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		223.00000	125,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,699.00000	5,536,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		199.00000	111,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,267.00000	5,084,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		250.00000	142,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.26200	8.45100		6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		1,920.00000	2,444,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,678.00000	1,261,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,063.00000	2,607,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,575.00000	1,178,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,785.00000	2,289,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,790.00000	1,353,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.28900	8.45000		7.00	3,975,198.80	40	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,511.00000	5,452,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,514.00000	2,386,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		75.00000	6,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,771.00000	2,668,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		47.00000	3,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,273.00000	543,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		102.00000	313,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.35000	8.51800		7.50	4,041,360.80	40	2,496.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,380.00000	5,202,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		344.00000	208,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,612.00000	5,446,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		308.00000	184,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,150.00000	4,959,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		383.00000	234,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.39500	8.57100		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,870.00000	2,361,000	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		2,263.00000	1,776,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,015.00000	2,527,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,131.00000	1,665,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,733.00000	2,203,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,404.00000	1,896,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.46700	7.61000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,015.00000	4,440,000	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			7.52000	7.67500		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,359.00000	2,745,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		105.00000	61,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,481.00000	2,872,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		93.00000	53,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,238.00000	2,619,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		119.00000	70,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.54300	7.71100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,291.00000	1,577,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		551.00000	403,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,379.00000	1,673,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		511.00000	372,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,206.00000	1,483,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		593.00000	437,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.41800	8.59000		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,271.00000	6,314,000	8.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,864.00000	4,906,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,100.00000	1,133,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		24.00000	100,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.47600	8.65400		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,949.00000	4,807,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		523.00000	324,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,178.00000	5,052,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		472.00000	289,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,724.00000	4,564,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		579.00000	362,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.52100	8.70500		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,313.00000	2,905,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,054.00000	1,577,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,478.00000	3,092,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,932.00000	1,477,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,155.00000	2,725,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,184.00000	1,685,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.48800	8.67000		8.50	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,996.00000	6,144,000	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			8.54600	8.73400		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,751.00000	4,665,000	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		657.00000	406,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,982.00000	4,915,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		595.00000	364,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,526.00000	4,418,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		725.00000	453,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.59000	8.78500		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,131.00000	2,754,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,342.00000	1,779,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,292.00000	2,940,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,202.00000	1,663,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,978.00000	2,575,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,493.00000	1,903,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.63600	8.82700		12.75	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		446.00000	1,198,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,061.00000	273,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.67700	8.87400		14.50	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,736.00000	3,711,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,757.00000	1,158,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,967.00000	3,982,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,605.00000	1,046,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,514.00000	3,447,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,921.00000	1,280,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.70900	8.91000		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,441.00000	4,368,000	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		2,745.00000	2,077,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,662.00000	4,620,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,583.00000	1,947,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,225.00000	4,121,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,914.00000	2,215,000	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			3.09500	3.09400			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		77.00000	64,000		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	703,000		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	580,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.74000	2.73900			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		64.00000	58,000		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		356.00000	350,000		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		228.00000	234,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.84200	2.84100			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		512.00000	517,000		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		230.00000	236,000		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		794.00000	800,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01500	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	143,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		341.00000	332,000		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	619,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08300	3.08300			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		772.00000	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		306.00000	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		1,240.00000	1,240,000		0.00	0	0.00
TRT1	On	05/08/2010	Index Future			323.58500	320.32000			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			328.96900	325.65000			0.00	0	0.00

Total for Derivatives : **137,702,908.30** **12,729** **890,590.00**

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			6.56000	6.70000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.61000	7.75000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.66000	8.83000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.44000	1.47000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.95000	3.00000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.58000	7.72000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.02000	3.01500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.14000	8.30500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.28000	8.43500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.46000	7.60000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.40500	8.58000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.48000	8.66000			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			8.63000	8.82000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.05000	3.05000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.02000	3.02000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										137,702,908.30	12,729	890,590.00