



Daily MTM Report

Daily summary for: 04/08/2010

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			7.32090	7.33100		14.21	21,289,177.20	2,908	237,269.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,519.00000	8,529,000	45.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	42.98	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,519.00000	6,529,000	42.98	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,519.00000	4,529,000	39.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,519.00000	2,529,000	28.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		502.00000	492,000	16.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		21.00000	21,000	16.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,481.00000	1,471,000	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,481.00000	2,471,000	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,481.00000	3,471,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,469.00000	8,479,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,469.00000	6,479,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,469.00000	4,479,000	39.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,469.00000	2,479,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		29.00000	27,000	16.90	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		498.00000	506,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		548.00000	537,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	16,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,531.00000	1,521,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,531.00000	2,521,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,531.00000	3,521,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		25.00000	23,000	17.17	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		544.00000	552,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,569.00000	8,579,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,569.00000	6,579,000	43.06	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,569.00000	4,579,000	39.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,569.00000	2,579,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		21.00000	19,000	17.44	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		590.00000	598,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		457.00000	447,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		26.00000	26,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,431.00000	1,421,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,431.00000	2,421,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,431.00000	3,421,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,619.00000	8,629,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,619.00000	6,629,000	43.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,619.00000	4,629,000	39.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,619.00000	2,629,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		17.00000	16,000	17.71	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		636.00000	645,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		414.00000	403,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		33.00000	32,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,381.00000	1,371,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,381.00000	2,371,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,381.00000	3,371,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,719.00000	8,729,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,719.00000	6,729,000	43.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,719.00000	4,729,000	39.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,719.00000	2,729,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		12.00000	12,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		731.00000	741,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		331.00000	320,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		50.00000	49,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,281.00000	1,271,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,281.00000	2,271,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,281.00000	3,271,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,769.00000	8,779,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,769.00000	6,779,000	43.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,769.00000	4,779,000	39.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,769.00000	2,779,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		11.00000	10,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		780.00000	789,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		292.00000	281,000	15.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		61.00000	60,000	15.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,231.00000	1,221,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,231.00000	2,221,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,231.00000	3,221,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,819.00000	8,829,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,819.00000	6,829,000	43.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,819.00000	4,829,000	39.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,819.00000	2,829,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		9.00000	8,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		828.00000	837,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		256.00000	244,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		75.00000	73,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,182.00000	1,171,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,181.00000	2,171,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,181.00000	3,171,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,969.00000	8,979,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,969.00000	6,979,000	43.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,969.00000	4,979,000	40.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,969.00000	2,979,000	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		159.00000	148,000	14.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		128.00000	127,000	14.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,032.00000	1,022,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,031.00000	2,021,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,031.00000	3,021,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,919.00000	8,929,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,919.00000	6,929,000	43.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,919.00000	4,929,000	39.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,919.00000	2,929,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		7.00000	6,000	19.33	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		926.00000	935,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		189.00000	177,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		108.00000	106,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,082.00000	1,072,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,081.00000	2,071,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,081.00000	3,071,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,069.00000	9,079,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,069.00000	7,079,000	43.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.23	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		5,069.00000	5,079,000	40.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,069.00000	3,079,000	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		4.00000	4,000	20.14	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,073.00000	1,083,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		113.00000	107,000	14.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		182.00000	186,000	14.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		933.00000	923,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,931.00000	1,921,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,931.00000	2,921,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		6.00000	5,000	19.60	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		975.00000	984,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,369.00000	8,379,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,369.00000	6,379,000	42.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,369.00000	4,379,000	38.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,369.00000	2,379,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		41.00000	39,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		410.00000	418,000	16.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		641.00000	631,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		10.00000	10,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,631.00000	1,621,000	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,631.00000	2,621,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,631.00000	3,621,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,419.00000	8,429,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,419.00000	6,429,000	42.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,419.00000	4,429,000	38.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,419.00000	2,429,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		35.00000	32,000	16.63	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		454.00000	461,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		594.00000	584,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		13.00000	13,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,581.00000	1,571,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,581.00000	2,571,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,581.00000	3,571,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,669.00000	8,679,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,669.00000	6,679,000	43.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,669.00000	4,679,000	39.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,669.00000	2,679,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		15.00000	14,000	17.98	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		684.00000	693,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		372.00000	361,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		41.00000	40,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,331.00000	1,321,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,331.00000	2,321,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,331.00000	3,321,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,869.00000	8,879,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,869.00000	6,879,000	43.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,869.00000	4,879,000	39.83	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	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,869.00000	2,879,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		8.00000	7,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		877.00000	886,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		221.00000	210,000	14.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		90.00000	89,000	14.70	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,132.00000	1,122,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,131.00000	2,121,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,131.00000	3,121,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,019.00000	9,029,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,019.00000	7,029,000	43.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,019.00000	5,029,000	40.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,019.00000	3,029,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		5.00000	4,000	19.87	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,024.00000	1,033,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		132.00000	126,000	14.48	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		151.00000	155,000	14.48	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		983.00000	973,000	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,981.00000	1,971,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,981.00000	2,971,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,969.00000	1,979,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,820.00000	1,830,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,222.00000	1,231,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		3.00000	2,000	20.95	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,371.00000	1,381,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	21.76	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,770.00000	1,780,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.37	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,670.00000	1,680,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	21.22	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,271.00000	1,281,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		327.00000	334,000	15.83	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		58.00000	55,000	15.83	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		49.00000	46,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		368.00000	375,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,172.00000	1,182,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		3.00000	3,000	20.68	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			7.41650	7.42580		14.80	16,160,553.50	2,179	48,083.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,524.00000	8,534,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,524.00000	6,534,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,524.00000	4,534,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		10.00000	9,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,534.00000	2,543,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		122.00000	119,000	17.29	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		646.00000	653,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		557.00000	548,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		81.00000	82,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,479.00000	1,470,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	4,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,476.00000	2,467,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,476.00000	3,467,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		57.00000	55,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,181.00000	1,189,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,574.00000	8,584,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,574.00000	6,584,000	30.47	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	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,574.00000	4,584,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		9.00000	9,000	24.09	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,583.00000	2,593,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		519.00000	511,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		93.00000	95,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,430.00000	1,420,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,426.00000	2,417,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,426.00000	3,417,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,624.00000	8,634,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,624.00000	6,634,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,624.00000	4,634,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		9.00000	8,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,633.00000	2,642,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		106.00000	104,000	17.74	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		730.00000	738,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		484.00000	476,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		108.00000	110,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,380.00000	1,371,000	16.24	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	6.05	Put		4.00000	5,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,376.00000	2,367,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,376.00000	3,367,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,674.00000	8,684,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,674.00000	6,684,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,674.00000	4,684,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		8.00000	7,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,682.00000	2,691,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		100.00000	97,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		774.00000	781,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		449.00000	442,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		123.00000	126,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,331.00000	1,321,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,326.00000	2,317,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,326.00000	3,317,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		114.00000	111,000	17.52	0.00	0	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		688.00000	695,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,724.00000	8,734,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,724.00000	6,734,000	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,724.00000	4,734,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		7.00000	7,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,731.00000	2,741,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		93.00000	91,000	18.20	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		817.00000	825,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		416.00000	409,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		140.00000	143,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,281.00000	1,272,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,276.00000	2,267,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,276.00000	3,267,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,774.00000	8,784,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,774.00000	6,784,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,774.00000	4,784,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		7.00000	6,000	24.16	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		2,781.00000	2,790,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		87.00000	85,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		861.00000	869,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		385.00000	378,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		159.00000	162,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,232.00000	1,222,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,226.00000	2,217,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,226.00000	3,217,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,824.00000	8,834,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,824.00000	6,834,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,824.00000	4,834,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		6.00000	6,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,830.00000	2,840,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		82.00000	79,000	18.65	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		906.00000	913,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		355.00000	349,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		179.00000	183,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,183.00000	1,173,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,177.00000	2,167,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,176.00000	3,167,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,024.00000	9,034,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,024.00000	7,034,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,024.00000	5,034,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,028.00000	3,038,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		64.00000	62,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,088.00000	1,096,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		255.00000	250,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		279.00000	284,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		988.00000	978,000	14.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	12,000	14.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,977.00000	1,968,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,976.00000	2,967,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,974.00000	8,984,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,974.00000	6,984,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,974.00000	4,984,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		5.00000	4,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,979.00000	2,988,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		68.00000	66,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,042.00000	1,050,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		275.00000	270,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		249.00000	254,000	14.80	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,036.00000	1,026,000	14.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	10,000	14.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,027.00000	2,018,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,026.00000	3,017,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		54.00000	52,000	20.24	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,228.00000	1,236,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,074.00000	9,084,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,074.00000	7,084,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,074.00000	5,084,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		4.00000	4,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,078.00000	3,088,000	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		60.00000	58,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,134.00000	1,142,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		236.00000	232,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		310.00000	316,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		941.00000	931,000	14.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	15,000	14.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,927.00000	1,918,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,926.00000	2,917,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		77.00000	75,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		951.00000	959,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,424.00000	8,434,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,424.00000	6,434,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,424.00000	4,434,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		12.00000	11,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,436.00000	2,445,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		141.00000	138,000	16.84	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		565.00000	572,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		635.00000	626,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		59.00000	60,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,579.00000	1,569,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,576.00000	2,567,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,576.00000	3,567,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,474.00000	8,484,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,474.00000	6,484,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,474.00000	4,484,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		11.00000	10,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,485.00000	2,494,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		131.00000	128,000	17.06	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		605.00000	612,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		595.00000	586,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		69.00000	70,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,529.00000	1,520,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,526.00000	2,517,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,526.00000	3,517,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,874.00000	8,884,000	34.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,874.00000	6,884,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,874.00000	4,884,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		6.00000	5,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,880.00000	2,889,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		327.00000	321,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		201.00000	205,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,134.00000	1,124,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,127.00000	2,117,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,126.00000	3,117,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,924.00000	8,934,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,924.00000	6,934,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,924.00000	4,934,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		5.00000	5,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,929.00000	2,939,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		72.00000	70,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		996.00000	1,004,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		300.00000	295,000	14.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		224.00000	229,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,085.00000	1,075,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	14.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,077.00000	2,067,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,076.00000	3,067,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,624.00000	7,634,000	33.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,624.00000	5,634,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,625.00000	3,635,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		34.00000	33,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,658.00000	1,667,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,376.00000	4,367,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,707.00000	1,715,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		33.00000	31,000	22.51	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		22.00000	20,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,096.00000	2,104,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		30.00000	29,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,804.00000	1,813,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		20.00000	19,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,144.00000	2,153,000	23.93	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		151.00000	148,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		525.00000	532,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,513.00000	1,522,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		39.00000	38,000	21.60	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		377.00000	383,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		203.00000	199,000	15.70	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,418.00000	1,426,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		44.00000	42,000	21.15	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		175.00000	172,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		449.00000	456,000	16.16	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,610.00000	1,618,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		36.00000	34,000	22.06	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		343.00000	349,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		219.00000	215,000	15.48	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51430	7.52380		15.32	3,847,321.60	512	5,875.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		220.00000	216,000	17.19	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		696.00000	702,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		209.00000	206,000	17.38	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		735.00000	742,000	17.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		231.00000	227,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		657.00000	663,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,114.00000	1,121,000	19.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		138.00000	135,000	19.07	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,008.00000	3,017,000	25.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		32.00000	31,000	25.10	0.00	0	30,000.00

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	7.30	Put		247.00000	250,000	15.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		471.00000	464,000	15.05	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,027.00000	1,034,000	18.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		151.00000	148,000	18.69	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		346.00000	351,000	15.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		370.00000	365,000	15.32	1,095,000.00	3,000	12,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.61270	7.62310		15.67	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		522.00000	516,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		349.00000	353,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		498.00000	492,000	15.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		375.00000	379,000	15.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		548.00000	541,000	15.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		325.00000	328,000	15.38	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.61980	11.68460		13.55	1,161,980.00	100	21,442.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		18.00000	15,000	17.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,133.00000	1,195,000	17.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		22.00000	18,000	17.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,037.00000	1,098,000	17.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		20.00000	16,000	17.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,085.00000	1,146,000	17.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		423.00000	470,000	14.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		108.00000	90,000	14.92	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76550	11.82970		14.25	0.00	0	12,755.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		378.00000	353,000	14.73	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	11.90	Put		448.00000	488,000	14.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		417.00000	455,000	14.57	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		397.00000	370,000	14.57	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.91340	11.97820		14.68	0.00	0	534.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		628.00000	595,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		450.00000	482,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		605.00000	572,000	14.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		477.00000	509,000	14.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		653.00000	619,000	14.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		425.00000	456,000	14.48	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08480	0.08540		16.05	848.00	10	293.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		343.00000	306,000	17.74	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		93.00000	116,000	17.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08660		20.93	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		428.00000	396,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		368.00000	396,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		166.00000	152,000	23.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,106.00000	1,152,000	23.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,106.00000	1,050,000	17.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		46.00000	50,000	17.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.62070	9.68800		12.70	721,552.50	75	16,343.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		1.00000	0,000	20.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,978.00000	2,044,000	20.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		36.00000	29,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		548.00000	608,000	14.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		826.00000	890,000	16.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		14.00000	11,000	16.10	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		378.00000	432,000	14.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		66.00000	53,000	14.21	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		231.00000	277,000	13.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		119.00000	98,000	13.46	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		432.00000	376,000	13.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		44.00000	55,000	13.57	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.74190	9.80890		13.39	2,016,573.30	207	7,990.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,391.00000	10,458,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,391.00000	8,458,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,391.00000	6,458,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,392.00000	4,459,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		23.00000	20,000	20.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,414.00000	2,478,000	20.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		65.00000	59,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,456.00000	1,517,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		188.00000	175,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		579.00000	633,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		691.00000	644,000	13.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		82.00000	102,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,617.00000	1,552,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		8.00000	10,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		28.00000	25,000	20.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,269.00000	2,333,000	20.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,441.00000	10,508,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,441.00000	8,508,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,441.00000	6,508,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,442.00000	4,509,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		21.00000	18,000	20.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,462.00000	2,526,000	20.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		62.00000	57,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,503.00000	1,565,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		177.00000	164,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		618.00000	672,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		652.00000	608,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		93.00000	116,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,568.00000	1,503,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		9.00000	11,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,141.00000	11,208,000	29.48	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	18.95	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,141.00000	9,208,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,141.00000	7,208,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,142.00000	5,209,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		7.00000	7,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,148.00000	3,215,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		32.00000	28,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,173.00000	2,236,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		82.00000	76,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,223.00000	1,284,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		257.00000	238,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		398.00000	446,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		898.00000	844,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	52,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,041.00000	11,108,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,041.00000	9,108,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,041.00000	7,108,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,042.00000	5,109,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		9.00000	8,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,050.00000	3,116,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		37.00000	33,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,078.00000	2,141,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		91.00000	84,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,132.00000	1,192,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		292.00000	271,000	13.76	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		333.00000	379,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		987.00000	930,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		28.00000	38,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,191.00000	10,258,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,191.00000	8,258,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,191.00000	6,258,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,193.00000	4,260,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		30.00000	26,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,221.00000	2,284,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		78.00000	72,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,269.00000	1,330,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		241.00000	224,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		432.00000	482,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		854.00000	802,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	60,000	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,815.00000	1,749,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		6.00000	7,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,291.00000	10,358,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,291.00000	8,358,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,291.00000	6,358,000	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,292.00000	4,359,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		26.00000	23,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,317.00000	2,381,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		71.00000	65,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,362.00000	1,423,000	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		213.00000	198,000	14.67	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		504.00000	556,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		771.00000	721,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	79,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,716.00000	1,650,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		7.00000	8,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,591.00000	10,658,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,591.00000	8,658,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,591.00000	6,658,000	26.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,592.00000	4,659,000	23.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		17.00000	15,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,608.00000	2,673,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		54.00000	50,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,645.00000	1,708,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		148.00000	137,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		739.00000	795,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		544.00000	504,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		135.00000	162,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,420.00000	1,356,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		11.00000	14,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,741.00000	10,808,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,741.00000	8,808,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,741.00000	6,808,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,742.00000	4,809,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		13.00000	12,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,754.00000	2,820,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		48.00000	44,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,789.00000	1,852,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		125.00000	116,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		866.00000	924,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		447.00000	412,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		188.00000	220,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,274.00000	1,211,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		15.00000	19,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,041.00000	10,108,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,041.00000	8,108,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,041.00000	6,108,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,043.00000	4,110,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,963.00000	1,897,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		4.00000	5,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,091.00000	10,158,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,091.00000	8,158,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,091.00000	6,158,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,093.00000	4,160,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		35.00000	30,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,126.00000	2,188,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		86.00000	79,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,177.00000	1,237,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		274.00000	254,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		365.00000	412,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		942.00000	887,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	45,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,914.00000	1,848,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		5.00000	6,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,141.00000	10,208,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,141.00000	8,208,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,141.00000	6,208,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,143.00000	4,210,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,864.00000	1,798,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		5.00000	6,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		658.00000	713,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		167.00000	155,000	15.40	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		417.00000	384,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		208.00000	242,000	13.34	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		615.00000	572,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		106.00000	130,000	13.23	0.00	0	1,125.00

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			9.86510	9.93290		13.63	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		481.00000	449,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		348.00000	384,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		456.00000	426,000	13.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		373.00000	411,000	13.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		507.00000	474,000	13.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		324.00000	359,000	13.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		218.00000	248,000	13.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		651.00000	613,000	13.45	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		742.00000	796,000	15.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		275.00000	261,000	15.31	0.00	0	14,937.00
AL7T	On	05/08/2010	Index Future			355.72900	357.03700			3,557,290.00	1	0.00
AL7T	On	04/11/2010	Index Future			361.63000	362.95900			3,616,300.00	1	38.00
ALBI	On	05/08/2010	Index Future			327.65400	328.80600			0.00	0	20.00
ALBI	On	04/11/2010	Index Future			333.10700	334.27800			0.00	0	1,225.00
ALBI	On	03/02/2011	Index Future			338.83000	340.00500			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.66510	6.65870		10.63	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		30.00000	31,000	12.40	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		271.00000	266,000	12.40	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.67930	6.67220		12.08	0.00	0	8,119.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		113.00000	115,000	12.76	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		341.00000	336,000	12.76	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		379.00000	373,000	12.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		101.00000	102,000	12.94	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.69260	6.68600		12.57	0.00	0	125.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		255.00000	258,000	12.57	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		269.00000	265,000	12.57	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		236.00000	239,000	12.78	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		300.00000	296,000	12.78	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		279.00000	283,000	12.58	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		243.00000	240,000	12.58	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.17050	7.15620		10.44	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		21.00000	23,000	12.80	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		365.00000	353,000	12.80	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.25050	7.23560		10.04	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		53.00000	55,000	11.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		517.00000	505,000	11.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		46.00000	48,000	11.73	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		560.00000	548,000	11.73	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		60.00000	63,000	11.39	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		474.00000	463,000	11.39	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			144.78800	145.03500			2,895,760.00	2	0.00
CRD1 On	04/11/2010	Index Future			147.19700	147.44900			2,943,940.00	2	2.00
CRD1 On	03/02/2011	Index Future			149.85100	150.10900			0.00	0	0.00
GOVI On	05/08/2010	GOVI			328.56400	329.68200		6.57	147,853,800.00	45	171.00
GOVI On	05/08/2010	GOVI	315.60	Call		140,820.00000	129,640,000	6.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010	GOVI	315.60	Put	0.00000	0,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI			334.03300	335.16800		150,314,850.00	45	116.00
GOVI	On	04/11/2010	GOVI	329.00	Call	61,680.00000	50,330,000		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	61,580.00000	50,230,000		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	61,780.00000	50,430,000		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			383.67000	383.50800		0.00	0	12.00
ILBI	On	04/11/2010	Index Future			390.17800	390.01700		0.00	0	494.00
ILBI	On	03/02/2011	Index Future			410.45700	410.21300		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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.50000	6.50000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.47000	6.47000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.22000	6.22000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.25000	6.25000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.35000	6.35000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.50000	6.50000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.70000	6.70000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.95000	6.95000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.05000	7.05000			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			322.37000	323.71900		9,671,100.00	3	0.00
OTH1	On	04/11/2010	Index Future			327.73600	329.10600		9,832,080.00	3	3.00
OTH1	On	03/02/2011	Index Future			333.64400	335.04300		0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.64100	7.61300	4.00	7,787,737.80	60	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,290.00000	5,156,000	4.61	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.61	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		4,152.00000	4,018,000	4.49	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.49	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		6,414.00000	6,281,000	4.73	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.73	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.37	0	0.00

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	8.25	Call		3,000.00000	2,866,000	4.37	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		556.00000	677,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		14.00000	1,000	4.00	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.69800	7.66800		4.50	7,508,128.80	60	4,570.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,881.00000	3,757,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		164.00000	176,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,079.00000	3,953,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		143.00000	154,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,685.00000	3,562,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		187.00000	201,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,535.00000	1,614,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		767.00000	709,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.73400	7.70200		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,020.00000	1,935,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,167.00000	1,220,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,156.00000	2,068,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,089.00000	1,139,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,889.00000	1,807,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,251.00000	1,307,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.73800	7.70200		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,910.00000	1,831,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,713.00000	1,782,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,028.00000	1,945,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,626.00000	1,691,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,798.00000	1,721,000	4.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		1,806.00000	1,877,000	4.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.51100	8.45300		10.75	507,542,790.15	4,271	11,371.00
R186	On	05/08/2010	Bond Future	9.25	Call		7,533.00000	6,960,000	11.78	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	11.78	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,894.00000	2,321,000	11.10	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		0.00000	1,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		11,898.00000	11,325,000	12.44	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	12.44	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		13,984.00000	13,410,000	12.77	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	12.77	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		5,249.00000	4,676,000	11.44	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	11.44	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		190.00000	324,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		655.00000	216,000	10.75	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.56100	8.50000		11.25	515,972,292.01	4,271	16,283.00
R186	On	04/11/2010	Bond Future	9.25	Call		7,667.00000	7,164,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		654.00000	746,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		8,047.00000	7,536,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		589.00000	673,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		7,291.00000	6,796,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		726.00000	826,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,763.00000	1,970,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		4,172.00000	3,784,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.59900	8.53700		11.50	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	9.00	Call		6,456.00000	6,043,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,108.00000	2,291,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,780.00000	6,357,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		1,977.00000	2,150,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,137.00000	5,733,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,247.00000	2,439,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.62900	8.56500		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,583.00000	5,229,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,838.00000	4,092,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,869.00000	5,505,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,659.00000	3,903,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,304.00000	4,960,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,027.00000	4,291,000	11.18	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.43700	1.42300			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		902.00000	864,000		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		1,040.00000	1,001,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Put		1.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Call		765.00000	726,000		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			1.54900	1.53400			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		538.00000	500,000		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		662.00000	624,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		413.00000	376,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.92000	2.91800			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		1,674.00000	1,649,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	1,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		2,301.00000	2,276,000		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		1,043.00000	1,018,000		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			2.98500	2.98300			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		832.00000	807,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		1,448.00000	1,423,000		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		212.00000	187,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.57100	7.54300		4.00	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,304.00000	5,199,000	4.49	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.49	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.62400	7.59400		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,270.00000	3,171,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		101.00000	109,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,426.00000	3,326,000	4.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Put		85.00000	92,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,113.00000	3,015,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		116.00000	124,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.65400	7.62100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,952.00000	1,875,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		684.00000	718,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,068.00000	1,990,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		634.00000	667,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,838.00000	1,764,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		736.00000	773,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.65400	7.61800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,604.00000	1,539,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,186.00000	1,235,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,699.00000	1,632,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,123.00000	1,170,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,513.00000	1,450,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,253.00000	1,304,000	3.73	0.00	0	0.00
R202	On	05/08/2010	Bond Future			2.93000	2.92900			0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Call		2,119.00000	2,101,000		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		2,979.00000	2,961,000		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		1,250.00000	1,232,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.96900	2.96800			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		1,419.00000	1,402,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,273.00000	2,255,000		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		557.00000	539,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.18100	8.14300		6.25	725,854.36	7	3,177.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,689.00000	5,487,000	7.04	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.24700	8.20700		6.75	708,759.31	7	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,360.00000	5,168,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		145.00000	160,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,581.00000	5,387,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		125.00000	137,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,137.00000	4,946,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		164.00000	180,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.29900	8.25700		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,615.00000	2,484,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,407.00000	1,486,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,774.00000	2,639,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,320.00000	1,395,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,460.00000	2,333,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,499.00000	1,582,000	6.67	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	05/05/2011	Bond Future			8.33200	8.28700		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,188.00000	2,076,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,368.00000	2,474,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,321.00000	2,206,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,258.00000	2,361,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,059.00000	1,951,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,483.00000	2,593,000	6.46	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.29100	8.23300		7.25	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		5,782.00000	5,440,000	8.19	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		2,711.00000	2,369,000	7.67	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	0,000	7.67	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		2,995.00000	2,653,000	7.72	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		167.00000	302,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		267.00000	60,000	7.25	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.35200	8.29200		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,531.00000	5,219,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		204.00000	237,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,772.00000	5,456,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		177.00000	206,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,288.00000	4,979,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		230.00000	265,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.39900	8.33500		7.75	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	Call		2,724.00000	2,516,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,802.00000	1,953,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,894.00000	2,679,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,695.00000	1,839,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,560.00000	2,358,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,917.00000	2,073,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.43400	8.36700		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,993.00000	2,788,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,268.00000	2,429,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,156.00000	2,945,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,160.00000	2,315,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,834.00000	2,635,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,381.00000	2,548,000	7.45	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.45100	7.42300		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,571.00000	4,488,000	3.62	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.50200	7.47100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,870.00000	2,787,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		49.00000	53,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,996.00000	2,913,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		41.00000	44,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,743.00000	2,661,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		57.00000	62,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.52500	7.49100		3.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Call		1,759.00000	1,695,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		450.00000	474,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,853.00000	1,788,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		417.00000	440,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,666.00000	1,604,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		485.00000	511,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.51500	7.47700		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,091.00000	1,043,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,036.00000	1,079,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,158.00000	1,109,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		983.00000	1,025,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,027.00000	981,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,092.00000	1,137,000	2.99	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.36100	8.29300		8.25	2,707,850.64	29	4,387.00
R207	On	05/08/2010	Bond Future	9.50	Call		7,081.00000	6,663,000	9.31	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.31	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		5,673.00000	5,255,000	9.31	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	9.31	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		386.00000	692,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		120.00000	8,000	8.25	0.00	0	100.00
R207	On	04/11/2010	Bond Future			8.41700	8.34600		8.50	2,752,861.54	29	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,526.00000	5,146,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		262.00000	310,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,773.00000	5,388,000	9.55	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	04/11/2010	Bond Future	9.30	Put		229.00000	272,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		5,277.00000	4,902,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		294.00000	347,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.46000	8.38600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,574.00000	3,289,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,451.00000	1,603,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,770.00000	3,478,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,360.00000	1,505,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,382.00000	3,105,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,547.00000	1,707,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.49500	8.41800		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,038.00000	2,797,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,564.00000	2,768,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,205.00000	2,958,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,444.00000	2,642,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,874.00000	2,641,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,689.00000	2,901,000	8.44	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.45100	8.40300		8.75	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		6,687.00000	6,380,000	9.85	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.50800	8.45800		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		5,147.00000	4,873,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		336.00000	376,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,403.00000	5,125,000	10.43	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	9.30	Put		300.00000	336,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,894.00000	4,624,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		377.00000	421,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.55100	8.49900		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,338.00000	3,139,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,802.00000	1,924,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,532.00000	3,327,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,694.00000	1,810,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,149.00000	2,956,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,916.00000	2,044,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.58500	8.53100		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,836.00000	2,668,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,025.00000	3,185,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,002.00000	2,828,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,887.00000	3,040,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,675.00000	2,512,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,170.00000	3,334,000	9.44	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.47100	8.41200		13.50	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,799.00000	2,298,000	13.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	13.95	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.50800	8.44800		15.00	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		5,277.00000	4,879,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		824.00000	931,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		5,580.00000	5,173,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		744.00000	843,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,978.00000	4,589,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		911.00000	1,027,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.53600	8.47400		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,956.00000	5,586,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,728.00000	1,877,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,232.00000	5,855,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,622.00000	1,764,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,682.00000	5,320,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,840.00000	1,997,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.55700	8.49400		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,051.00000	3,772,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,001.00000	4,246,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,280.00000	3,993,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,814.00000	4,051,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,826.00000	3,556,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,196.00000	4,450,000	14.89	0.00	0	0.00
R210	On	05/08/2010	Bond Future			2.99000	2.99900			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		1,320.00000	1,438,000		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		1,965.00000	2,084,000		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		669.00000	788,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future			3.03600	3.04500			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		709.00000	825,000		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		1,347.00000	1,464,000		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		65.00000	181,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.74900	2.74600			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		23.00000	6,000		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		315.00000	297,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
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		269.00000	287,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.85200	2.84800			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		551.00000	573,000		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		269.00000	292,000		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		834.00000	856,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01000	3.02800			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		266.00000	95,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/08/2010	Bond Future	3.05	Call		208.00000	379,000		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		743.00000	572,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.07800	3.09600			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		892.00000	726,000		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		426.00000	260,000		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		1,361.00000	1,194,000		0.00	0	0.00
TRT1	On	05/08/2010	Index Future			324.70300	325.81000			324,703,000.00	100	0.00
TRT1	On	04/11/2010	Index Future			330.10700	331.23200			330,107,000.00	100	100.00
TRT1	On	03/02/2011	Index Future			336.05800	337.20800			0.00	0	0.00

Total for Derivatives : **2,077,494,400.71** **18,027** **1,007,884.00**

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			6.59000	6.55500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.64000	7.60500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.51000	8.45000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.44000	1.44000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.92000	2.92000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.57000	7.53500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.93000	2.93000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.18000	8.13500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.28500	8.23000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.45000	7.41500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.35500	8.29000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.45000	8.40000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.46500	8.41000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.99000	3.00000			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			3.01000	3.03000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									2,077,494,400.71	18,027	1,007,884.00	