



Daily MTM Report

Daily summary for: 22/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.50980	7.59940		15.35	170,675,224.60	22,727	225,412.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,251.00000	8,340,000	45.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	43.41	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,251.00000	6,340,000	43.41	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,251.00000	4,340,000	34.96	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,252.00000	2,341,000	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		762.00000	677,000	17.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		13.00000	17,000	17.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,750.00000	1,660,000	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,749.00000	2,660,000	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,749.00000	3,660,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,201.00000	8,290,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,201.00000	6,290,000	43.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,201.00000	4,290,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,202.00000	2,291,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		108.00000	82,000	16.64	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		309.00000	372,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		809.00000	724,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		10.00000	14,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,800.00000	1,710,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,799.00000	2,710,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,799.00000	3,710,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		95.00000	72,000	16.85	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		346.00000	412,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,301.00000	8,390,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,301.00000	6,390,000	43.49	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,301.00000	4,390,000	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,302.00000	2,391,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		83.00000	62,000	17.07	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		384.00000	452,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		715.00000	631,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		16.00000	21,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,700.00000	1,610,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,699.00000	2,610,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,699.00000	3,610,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,351.00000	8,440,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,351.00000	6,440,000	43.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,351.00000	4,440,000	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,352.00000	2,441,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		73.00000	54,000	17.28	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		424.00000	494,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		668.00000	586,000	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		19.00000	26,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,650.00000	1,560,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,649.00000	2,560,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,649.00000	3,560,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,451.00000	8,540,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,451.00000	6,540,000	43.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,451.00000	4,540,000	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,452.00000	2,541,000	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		56.00000	41,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		507.00000	581,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		578.00000	499,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		29.00000	39,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,550.00000	1,460,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,549.00000	2,460,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,549.00000	3,460,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,501.00000	8,590,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,501.00000	6,590,000	43.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,501.00000	4,590,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		1.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,502.00000	2,590,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		49.00000	36,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		550.00000	626,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		534.00000	457,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		35.00000	47,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,500.00000	1,410,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,499.00000	2,410,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,499.00000	3,410,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,551.00000	8,640,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,551.00000	6,640,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,551.00000	4,640,000	36.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	0,000	26.98	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	13/09/2010	Foreign Exchange Future	10.15	Put		2,552.00000	2,640,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		42.00000	31,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		593.00000	671,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		492.00000	416,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		43.00000	56,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,450.00000	1,361,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,449.00000	2,360,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,449.00000	3,360,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,701.00000	8,790,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,701.00000	6,790,000	44.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,701.00000	4,790,000	37.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,701.00000	2,790,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		372.00000	303,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		73.00000	93,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,300.00000	1,211,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,299.00000	2,210,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,299.00000	3,210,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,651.00000	8,740,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,651.00000	6,740,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,651.00000	4,740,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,651.00000	2,740,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		32.00000	24,000	18.57	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		683.00000	764,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		410.00000	339,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		61.00000	79,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,350.00000	1,261,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,349.00000	2,260,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,349.00000	3,260,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,801.00000	8,890,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,801.00000	6,890,000	44.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,801.00000	4,890,000	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,801.00000	2,890,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		22.00000	16,000	19.22	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		823.00000	906,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		300.00000	237,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		101.00000	127,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,201.00000	1,112,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,199.00000	2,110,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,199.00000	3,110,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		28.00000	21,000	18.79	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		729.00000	811,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,101.00000	8,190,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,101.00000	6,190,000	43.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,101.00000	4,190,000	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,102.00000	2,191,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		140.00000	107,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		241.00000	297,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		905.00000	819,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	9,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,899.00000	1,810,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,899.00000	2,810,000	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		3,899.00000	3,810,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,151.00000	8,240,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,151.00000	6,240,000	43.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,151.00000	4,240,000	34.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,152.00000	2,241,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		123.00000	94,000	16.42	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		274.00000	334,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		857.00000	771,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	11,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,849.00000	1,760,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,849.00000	2,760,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,849.00000	3,760,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,401.00000	8,490,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,401.00000	6,490,000	43.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,401.00000	4,490,000	35.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,402.00000	2,491,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		64.00000	47,000	17.50	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		465.00000	537,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		623.00000	542,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		24.00000	32,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,600.00000	1,510,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,599.00000	2,510,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,599.00000	3,510,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,601.00000	8,690,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,601.00000	6,690,000	43.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,601.00000	4,690,000	36.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,601.00000	2,690,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		37.00000	27,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		638.00000	717,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		450.00000	377,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		51.00000	67,000	16.22	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,400.00000	1,311,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,399.00000	2,310,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,399.00000	3,310,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,751.00000	8,840,000	45.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,751.00000	6,840,000	44.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,751.00000	4,840,000	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,751.00000	2,840,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		25.00000	18,000	19.00	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		776.00000	858,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		335.00000	269,000	15.79	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		86.00000	109,000	15.79	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,251.00000	1,162,000	19.11	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	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,249.00000	2,160,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,249.00000	3,160,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		2.00000	2,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,703.00000	1,792,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		3.00000	3,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,554.00000	1,643,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		966.00000	1,051,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		15.00000	11,000	19.86	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,111.00000	1,197,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		10.00000	7,000	20.51	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		4.00000	3,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,505.00000	1,593,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		5.00000	4,000	21.80	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,406.00000	1,494,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		13.00000	9,000	20.08	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,014.00000	1,099,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		181.00000	230,000	15.78	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		180.00000	140,000	15.78	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		159.00000	123,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		210.00000	263,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		918.00000	1,002,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		17.00000	12,000	19.65	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			7.62020	7.70820		15.98	15,651,890.80	2,054	36,841.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,242.00000	8,330,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,242.00000	6,330,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		4.00000	4,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,246.00000	4,334,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		32.00000	29,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,274.00000	2,359,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		232.00000	202,000	17.56	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		474.00000	532,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		806.00000	732,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		48.00000	62,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,762.00000	1,675,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	5,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,759.00000	2,671,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,758.00000	3,670,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		116.00000	102,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		958.00000	1,032,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,292.00000	8,380,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,292.00000	6,380,000	29.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		4.00000	4,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,296.00000	4,384,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		31.00000	28,000	25.89	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,323.00000	2,408,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		765.00000	693,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		57.00000	73,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,713.00000	1,625,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		5.00000	5,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,709.00000	2,621,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,708.00000	3,620,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,342.00000	8,430,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,342.00000	6,430,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		4.00000	4,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,346.00000	4,434,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		29.00000	26,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,371.00000	2,456,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		206.00000	179,000	18.02	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		548.00000	609,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		725.00000	654,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		67.00000	84,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,663.00000	1,576,000	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	6,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,659.00000	2,571,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,658.00000	3,570,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,392.00000	8,480,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,392.00000	6,480,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,395.00000	4,483,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		27.00000	25,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,419.00000	2,505,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		194.00000	169,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		586.00000	649,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		685.00000	617,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		77.00000	97,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,614.00000	1,526,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	6,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,609.00000	2,521,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,608.00000	3,520,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		219.00000	190,000	17.79	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		511.00000	570,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,442.00000	8,530,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,442.00000	6,530,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,445.00000	4,533,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		26.00000	24,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,468.00000	2,554,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		182.00000	159,000	18.47	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		624.00000	689,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		648.00000	580,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		90.00000	110,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,564.00000	1,477,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	7,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,559.00000	2,471,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,558.00000	3,470,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,492.00000	8,580,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,492.00000	6,580,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,495.00000	4,583,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		25.00000	23,000	26.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,517.00000	2,603,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		172.00000	150,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		664.00000	730,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		611.00000	545,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		103.00000	125,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,515.00000	1,428,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	8,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,509.00000	2,421,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,508.00000	3,420,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,542.00000	8,630,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,542.00000	6,630,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,545.00000	4,633,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		23.00000	22,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,565.00000	2,652,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		162.00000	142,000	18.92	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		704.00000	772,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		575.00000	512,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		117.00000	142,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,466.00000	1,379,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		8.00000	9,000	16.79	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		2,459.00000	2,371,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,458.00000	3,370,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,742.00000	8,830,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,742.00000	6,830,000	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,744.00000	4,832,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		19.00000	18,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,761.00000	2,848,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		129.00000	114,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		871.00000	944,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		447.00000	391,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		189.00000	221,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,269.00000	1,183,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	13,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,260.00000	2,172,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,258.00000	3,170,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,692.00000	8,780,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,692.00000	6,780,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,694.00000	4,782,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		20.00000	19,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,712.00000	2,799,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		137.00000	120,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		829.00000	900,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		477.00000	419,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		169.00000	199,000	15.75	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,318.00000	1,232,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	12,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,310.00000	2,222,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,308.00000	3,220,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		110.00000	97,000	20.51	811,696.00	8,368	13,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,002.00000	1,077,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,792.00000	8,880,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,792.00000	6,880,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,794.00000	4,882,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		18.00000	17,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,810.00000	2,897,000	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		122.00000	108,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		914.00000	988,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		419.00000	364,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		211.00000	244,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,220.00000	1,134,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	14,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,210.00000	2,122,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,208.00000	3,120,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		153.00000	134,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		745.00000	814,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,142.00000	8,230,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,142.00000	6,230,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		5.00000	5,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,147.00000	4,235,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		36.00000	32,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,178.00000	2,262,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		263.00000	229,000	17.11	958,136.00	4,184	14,544.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		405.00000	459,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		892.00000	815,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		34.00000	45,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,862.00000	1,774,000	19.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,859.00000	2,771,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,858.00000	3,770,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,192.00000	8,280,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,192.00000	6,280,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		4.00000	4,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,196.00000	4,284,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		34.00000	31,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,226.00000	2,311,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		247.00000	215,000	17.34	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		439.00000	495,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		848.00000	773,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		40.00000	53,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,812.00000	1,724,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,809.00000	2,721,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,808.00000	3,720,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,592.00000	8,680,000	32.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,592.00000	6,680,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		3.00000	3,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,595.00000	4,683,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		22.00000	21,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,614.00000	2,701,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		541.00000	480,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		133.00000	160,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,416.00000	1,330,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	10,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,409.00000	2,321,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,408.00000	3,320,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,642.00000	8,730,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,642.00000	6,730,000	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,644.00000	4,732,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		21.00000	20,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,663.00000	2,750,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		145.00000	127,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		787.00000	857,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		509.00000	449,000	15.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		151.00000	179,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,367.00000	1,281,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	11,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,359.00000	2,272,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,358.00000	3,270,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,342.00000	7,430,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,343.00000	5,431,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		10.00000	10,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,352.00000	3,440,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		71.00000	64,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,413.00000	1,494,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,658.00000	4,570,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,460.00000	1,541,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		68.00000	61,000	22.77	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		49.00000	45,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,841.00000	1,925,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		62.00000	56,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,554.00000	1,636,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		47.00000	44,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,889.00000	1,974,000	24.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		280.00000	244,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		372.00000	424,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,274.00000	1,353,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		82.00000	73,000	21.86	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		257.00000	295,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		365.00000	315,000	15.98	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,182.00000	1,260,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		90.00000	80,000	21.41	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		317.00000	277,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		309.00000	357,000	16.43	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,366.00000	1,447,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		74.00000	67,000	22.32	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.73060	7.81920		16.63	54,114.20	7	1,157.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		356.00000	320,000	17.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		537.00000	589,000	17.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		340.00000	305,000	17.72	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		571.00000	624,000	17.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		372.00000	334,000	17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		503.00000	553,000	17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		912.00000	977,000	19.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		231.00000	208,000	19.36	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,741.00000	2,826,000	25.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		60.00000	57,000	25.75	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.84240	7.93160		16.89	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		747.00000	689,000	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		265.00000	297,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		719.00000	662,000	16.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		287.00000	320,000	16.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		777.00000	717,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		245.00000	275,000	16.14	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.46490	11.55740		13.79	3,462,399.80	302	21,492.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		35.00000	27,000	19.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,278.00000	1,362,000	19.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		40.00000	31,000	18.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,183.00000	1,266,000	18.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		38.00000	29,000	19.20	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,231.00000	1,314,000	19.20	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		563.00000	630,000	16.08	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		120.00000	95,000	16.08	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.62900	11.71840		14.83	69,774.00	6	12,434.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		380.00000	340,000	15.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		562.00000	611,000	15.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		529.00000	577,000	15.58	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		397.00000	356,000	15.58	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.79150	11.88130		15.37	117,915.00	10	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		632.00000	576,000	15.37	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		551.00000	585,000	15.37	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		610.00000	557,000	15.49	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		579.00000	616,000	15.49	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	14/03/2011	Foreign Exchange Future	11.75	Call		654.00000	597,000	15.30	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		523.00000	556,000	15.30	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08630	0.08720		16.86	8,630.00	100	384.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		511.00000	443,000	18.25	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		81.00000	103,000	18.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08770	0.08860		21.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		584.00000	527,000	20.06	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		324.00000	357,000	20.06	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		254.00000	224,000	23.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		994.00000	1,054,000	23.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,305.00000	1,220,000	18.50	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		45.00000	50,000	18.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.69500	9.74130		13.38	3,044,230.00	314	16,055.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		2.00000	2,000	19.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,926.00000	1,972,000	19.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		68.00000	58,000	14.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		527.00000	563,000	14.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		791.00000	832,000	15.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		32.00000	27,000	15.90	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		370.00000	401,000	14.33	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		111.00000	96,000	14.33	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		236.00000	260,000	13.70	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		177.00000	155,000	13.70	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		497.00000	457,000	13.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		56.00000	62,000	13.86	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.83430	9.87800		14.22	983,430.00	100	6,572.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,322.00000	10,366,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,322.00000	8,366,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,323.00000	6,367,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	5,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,328.00000	4,371,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		40.00000	36,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,362.00000	2,402,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		94.00000	87,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,416.00000	1,453,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		248.00000	232,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		570.00000	598,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		773.00000	736,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		95.00000	102,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,690.00000	1,647,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	13,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		47.00000	43,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,219.00000	2,259,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,372.00000	10,416,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,372.00000	8,416,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,373.00000	6,417,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	4,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,378.00000	4,420,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		38.00000	34,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,410.00000	2,450,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		90.00000	83,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,462.00000	1,499,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		235.00000	220,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		607.00000	636,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		735.00000	699,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		107.00000	115,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,641.00000	1,598,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		13.00000	14,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,072.00000	11,116,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,072.00000	9,116,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,072.00000	7,116,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		3.00000	2,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,075.00000	5,118,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		20.00000	16,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,092.00000	3,132,000	22.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		52.00000	47,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,124.00000	2,163,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		117.00000	108,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,189.00000	1,224,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		326.00000	306,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		398.00000	422,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		977.00000	937,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	53,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,972.00000	11,016,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,972.00000	9,016,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,972.00000	7,016,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		3.00000	2,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,975.00000	5,018,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		22.00000	18,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,994.00000	3,034,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		57.00000	53,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,029.00000	2,069,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		128.00000	119,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,100.00000	1,135,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		365.00000	343,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		337.00000	359,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,065.00000	1,023,000	13.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	39,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,122.00000	10,166,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,122.00000	8,166,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,123.00000	6,167,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		8.00000	6,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,130.00000	4,172,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		49.00000	45,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,171.00000	2,211,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		112.00000	104,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,234.00000	1,270,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		309.00000	289,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		431.00000	455,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		935.00000	895,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		57.00000	61,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,887.00000	1,843,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,222.00000	10,266,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,222.00000	8,266,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,223.00000	6,267,000	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	5,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,229.00000	4,271,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		44.00000	40,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,266.00000	2,306,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		102.00000	95,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,324.00000	1,361,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		277.00000	259,000	15.10	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		499.00000	525,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		852.00000	814,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		74.00000	80,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,788.00000	1,745,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	11,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,522.00000	10,566,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,522.00000	8,566,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,523.00000	6,567,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	4,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,527.00000	4,570,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		33.00000	29,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,555.00000	2,595,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		79.00000	74,000	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,601.00000	1,640,000	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		200.00000	187,000	16.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		722.00000	753,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		627.00000	594,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		149.00000	160,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,495.00000	1,452,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	18,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,672.00000	10,716,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,672.00000	8,716,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,673.00000	6,717,000	26.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		4.00000	3,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,676.00000	4,719,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		29.00000	25,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,701.00000	2,741,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		71.00000	66,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,743.00000	1,782,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		172.00000	160,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		844.00000	876,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		529.00000	500,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		201.00000	216,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,350.00000	1,307,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		22.00000	23,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,972.00000	10,016,000	28.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,972.00000	8,016,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,973.00000	6,017,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		10.00000	7,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,982.00000	4,023,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,035.00000	1,991,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,022.00000	10,066,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,022.00000	8,066,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,023.00000	6,067,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		9.00000	6,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,031.00000	4,072,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		54.00000	50,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,076.00000	2,116,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		122.00000	114,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,144.00000	1,180,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		345.00000	324,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		367.00000	390,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,021.00000	980,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		43.00000	46,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,985.00000	1,942,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		7.00000	8,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,072.00000	10,116,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,072.00000	8,116,000	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,073.00000	6,117,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		9.00000	6,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,081.00000	4,122,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,936.00000	1,892,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		645.00000	674,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		223.00000	208,000	15.80	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		499.00000	471,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		221.00000	237,000	14.01	0.00	0	750.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.97360	10.01660		14.50	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		575.00000	546,000	14.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		358.00000	372,000	14.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		549.00000	521,000	14.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		382.00000	397,000	14.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		601.00000	572,000	14.32	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		334.00000	348,000	14.32	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			352.92400	353.83400			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			324.25900	324.99600			0.00	0	1,445.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/11/2010	Index Future			329.65500	330.40400			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.66430	6.66340		11.60	786,387.40	118	7,981.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		52.00000	48,000	13.02	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		289.00000	284,000	13.02	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.68700	6.68340		12.85	0.00	0	8,119.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		149.00000	142,000	13.70	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		366.00000	355,000	13.70	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		403.00000	392,000	13.92	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		136.00000	129,000	13.92	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.70680	6.70370		13.50	0.00	0	25.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		298.00000	292,000	13.44	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		294.00000	285,000	13.44	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		279.00000	270,000	13.50	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		325.00000	313,000	13.50	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		322.00000	315,000	13.38	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		268.00000	258,000	13.38	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			7.22530	7.27250		11.46	0.00	0	75.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		57.00000	48,000	13.06	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		285.00000	323,000	13.06	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.32020	7.36520		10.81	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		95.00000	86,000	12.06	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		430.00000	466,000	12.06	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		85.00000	77,000	12.21	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		470.00000	507,000	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Call		106.00000	96,000	11.90	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		391.00000	426,000	11.90	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			144.13400	143.72700			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			146.53200	146.12900			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			325.40800	326.13000		6.57	647,561,920.00	199	172.00
GOVI	On 05/08/2010	GOVI	315.60	Call		105,395.00000	98,199,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		95.00000	119,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			330.82300	331.58200			509,467,420.00	154	154.00
GOVI	On 04/11/2010	GOVI	329.00	Call		25,820.00000	18,230,000		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		25,720.00000	18,130,000		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		25,920.00000	18,330,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			381.53700	381.47500			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			387.98800	387.92500			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.52500	6.38500				0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.36500	6.37500				0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.30500	6.30500				0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.29500	6.29500				0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.28500	6.29500				0.00	0	0.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			6.28500	6.29500				0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.26500	6.31500				0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.41500	6.46500				0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.59500	6.70500				0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.83500	6.95500				0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.08500	7.20500				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.16500	7.25500				0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			317.64500	318.30000			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			322.93000	323.62100			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.65900	7.59900		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,357.00000	5,070,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		4,219.00000	3,932,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R157	On	05/08/2010	Bond Future	9.00	Call		6,481.00000	6,195,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	1,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		3,067.00000	2,781,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		668.00000	870,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		193.00000	108,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.71700	7.65300		4.50	0.00	0	4,155.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,953.00000	3,693,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		167.00000	199,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,152.00000	3,888,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		148.00000	175,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,755.00000	3,499,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		189.00000	224,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,497.00000	1,671,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		797.00000	680,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.75300	7.68500		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,014.00000	1,837,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,087.00000	1,204,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,153.00000	1,971,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,012.00000	1,124,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,878.00000	1,708,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,166.00000	1,290,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.79000	8.77000		10.00	0.00	0	13,181.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,472.00000	4,282,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		24.00000	24,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		789.00000	673,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		980.00000	1,055,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,813.00000	8,623,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,899.00000	10,708,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		2,368.00000	2,191,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		204.00000	218,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		2,743.00000	2,900,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		123.00000	89,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.84800	8.82800		11.00	0.00	0	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,105.00000	4,959,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,238.00000	1,280,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,438.00000	5,289,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,126.00000	1,165,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,781.00000	4,639,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,362.00000	1,408,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,019.00000	3,108,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,282.00000	2,184,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.89400	8.87400		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,260.00000	4,146,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,101.00000	3,172,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,532.00000	4,415,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,917.00000	2,986,000	10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Call		3,995.00000	3,885,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,294.00000	3,369,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.45000	1.54800			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		556.00000	827,000		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		694.00000	965,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Call		419.00000	690,000		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			1.56800	1.67600			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		184.00000	453,000		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		308.00000	577,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		60.00000	329,000		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			2.99400	2.99300			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		720.00000	707,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		1,347.00000	1,334,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Call		89.00000	76,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.06100	3.06000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.05	Put		124.00000	136,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		493.00000	480,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Put		744.00000	756,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.61900	7.53900		3.75	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,319.00000	5,019,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.67600	7.59000		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,295.00000	3,019,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		111.00000	142,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,454.00000	3,175,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		99.00000	126,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,139.00000	2,866,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		127.00000	160,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.70800	7.61500		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,931.00000	1,723,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		643.00000	748,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,051.00000	1,837,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		597.00000	696,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,815.00000	1,614,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		693.00000	805,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.01100	2.98600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/08/2010	Bond Future	3.05	Call		1,114.00000	677,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		1,974.00000	1,537,000		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		245.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		0.00000	192,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.05200	3.02600			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		413.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	34,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		1,267.00000	819,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		450.00000	897,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.26100	8.22100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,274.00000	5,063,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.33100	8.28900		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,965.00000	4,767,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		173.00000	191,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,187.00000	4,988,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		154.00000	170,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,744.00000	4,549,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		194.00000	215,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.38500	8.34200		6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		2,229.00000	2,103,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,446.00000	1,534,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,383.00000	2,253,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,353.00000	1,437,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,082.00000	1,961,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,546.00000	1,639,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.40100	8.36100		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		5,029.00000	4,796,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		2,000.00000	1,778,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		42.00000	54,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		2,269.00000	2,042,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		26.00000	33,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		901.00000	1,057,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		249.00000	171,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.46700	8.42500		7.50	0.00	0	2,456.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,842.00000	4,631,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		277.00000	305,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,081.00000	4,867,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		248.00000	274,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,606.00000	4,398,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		310.00000	341,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.51700	8.47400		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,150.00000	2,023,000	7.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		2,006.00000	2,117,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,307.00000	2,174,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,885.00000	1,991,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,001.00000	1,879,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,135.00000	2,251,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.49900	7.40800		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,616.00000	4,345,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.55400	7.45600		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,917.00000	2,663,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		54.00000	74,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,045.00000	2,789,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		48.00000	65,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,791.00000	2,539,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		63.00000	84,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.58000	7.47200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,719.00000	1,518,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		361.00000	440,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,819.00000	1,612,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		334.00000	406,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,622.00000	1,426,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		392.00000	475,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.51000	8.46000		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		6,058.00000	5,755,000	8.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	1,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		4,650.00000	4,347,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	1,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		1,407.00000	1,659,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		118.00000	66,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.57200	8.52000		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,609.00000	4,347,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		389.00000	436,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,850.00000	4,583,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		350.00000	392,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,371.00000	4,114,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		432.00000	484,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.61900	8.56600		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,775.00000	2,591,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,710.00000	1,834,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,957.00000	2,767,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,605.00000	1,723,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,600.00000	2,423,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,823.00000	1,954,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.60000	8.56100		8.50	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,681.00000	5,435,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.66200	8.62100		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,311.00000	4,102,000	9.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	04/11/2010	Bond Future	9.25	Put		519.00000	564,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,553.00000	4,340,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		469.00000	510,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,073.00000	3,869,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		575.00000	625,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.71000	8.66800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,514.00000	2,370,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,016.00000	2,128,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,690.00000	2,541,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,890.00000	1,997,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,344.00000	2,207,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,149.00000	2,268,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.78800	8.76800		12.75	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		697.00000	598,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		841.00000	902,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.83300	8.81300		14.50	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,046.00000	2,939,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,585.00000	1,637,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,290.00000	3,178,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,447.00000	1,493,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,811.00000	2,708,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,736.00000	1,792,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.86800	8.84800		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,732.00000	3,634,000	14.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Put		2,550.00000	2,609,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,963.00000	3,862,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,398.00000	2,455,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,507.00000	3,411,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,710.00000	2,771,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.04600	3.04500			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		716.00000	703,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		1,361.00000	1,348,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Call		65.00000	52,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.09400	3.09300			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		90.00000	77,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		729.00000	716,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		554.00000	567,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73800	2.73700			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		76.00000	70,000		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		368.00000	362,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		217.00000	222,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.84000	2.83900		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		501.00000	506,000	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		219.00000	225,000	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		783.00000	789,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01400	3.01300		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		124.00000	133,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		351.00000	341,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Put		600.00000	610,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08200	3.08100		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		753.00000	763,000	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		288.00000	297,000	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		1,222.00000	1,231,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			321.55000	322.24700		0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			326.90000	327.63400			0.00	0	0.00

Total for Derivatives : **1,353,653,167.80** **38,643** **877,774.00**

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			6.60500	6.54000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.65500	7.59000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.78500	8.76000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.50000	1.60000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			3.00000	3.00000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.61500	7.53000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.01500	2.99000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.25000	8.21000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.39500	8.35000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.49000	7.40000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.50000	8.45500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.59000	8.55000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.77500	8.76500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.05000	3.05000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.02000	3.02000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									1,353,653,167.80	38,643	877,774.00	