



Daily MTM Report

Daily summary for: 27/07/2010

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			7.38740	7.42170		14.85	312,294,947.60	42,274	231,315.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,428.00000	8,463,000	45.84	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	43.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,428.00000	6,463,000	43.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,428.00000	4,463,000	36.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,428.00000	2,463,000	26.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		594.00000	560,000	16.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		22.00000	23,000	16.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,572.00000	1,538,000	21.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	1,000	21.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,572.00000	2,537,000	20.17	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.17	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,572.00000	3,537,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,378.00000	8,413,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,378.00000	6,413,000	43.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,378.00000	4,413,000	36.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,379.00000	2,413,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		58.00000	47,000	16.73	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		436.00000	460,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		639.00000	605,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	18,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,622.00000	1,588,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,622.00000	2,587,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,622.00000	3,587,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		51.00000	40,000	16.97	8,000.00	200	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		479.00000	503,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,478.00000	8,513,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,478.00000	6,513,000	43.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,478.00000	4,513,000	36.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,478.00000	2,513,000	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		44.00000	34,000	17.20	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		522.00000	547,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		549.00000	515,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		27.00000	28,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,522.00000	1,488,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,522.00000	2,487,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,522.00000	3,487,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,528.00000	8,563,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,528.00000	6,563,000	43.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,528.00000	4,563,000	37.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,528.00000	2,563,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		38.00000	29,000	17.44	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		566.00000	592,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		505.00000	471,000	16.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		33.00000	34,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,472.00000	1,438,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,472.00000	2,437,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,472.00000	3,437,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,628.00000	8,663,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,628.00000	6,663,000	43.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,628.00000	4,663,000	37.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,628.00000	2,663,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		28.00000	22,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		656.00000	685,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		420.00000	388,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		48.00000	51,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,372.00000	1,338,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,372.00000	2,337,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,372.00000	3,337,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,678.00000	8,713,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,678.00000	6,713,000	43.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,678.00000	4,713,000	37.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,678.00000	2,713,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		25.00000	19,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		703.00000	732,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		380.00000	348,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		58.00000	61,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,322.00000	1,288,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,322.00000	2,287,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,322.00000	3,287,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,728.00000	8,763,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,728.00000	6,763,000	43.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,728.00000	4,763,000	37.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,728.00000	2,763,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		21.00000	16,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		749.00000	779,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		341.00000	310,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		69.00000	73,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,273.00000	1,238,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,272.00000	2,237,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,272.00000	3,237,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,878.00000	8,913,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,878.00000	6,913,000	44.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,878.00000	4,913,000	38.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,878.00000	2,913,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		236.00000	209,000	15.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		114.00000	122,000	15.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,123.00000	1,089,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	2,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,122.00000	2,087,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,122.00000	3,087,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,828.00000	8,863,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,828.00000	6,863,000	44.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,828.00000	4,863,000	38.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,828.00000	2,863,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		16.00000	12,000	18.85	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		844.00000	875,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		269.00000	241,000	15.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		97.00000	104,000	15.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,173.00000	1,139,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	2,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,172.00000	2,137,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,172.00000	3,137,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,978.00000	9,013,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,978.00000	7,013,000	44.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,978.00000	5,013,000	38.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,978.00000	3,013,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		11.00000	8,000	19.55	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		989.00000	1,021,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		177.00000	153,000	14.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		155.00000	166,000	14.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,024.00000	990,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	3,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,022.00000	1,987,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,022.00000	2,987,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		14.00000	10,000	19.08	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		892.00000	923,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,278.00000	8,313,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,278.00000	6,313,000	43.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,278.00000	4,313,000	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		1.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,279.00000	2,313,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		78.00000	63,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		356.00000	376,000	16.26	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		733.00000	699,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	12,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,722.00000	1,687,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,722.00000	2,687,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,722.00000	3,687,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,328.00000	8,363,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,328.00000	6,363,000	43.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,328.00000	4,363,000	36.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,329.00000	2,363,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		67.00000	54,000	16.50	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		395.00000	417,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		686.00000	652,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	15,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,672.00000	1,637,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,672.00000	2,637,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,672.00000	3,637,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,578.00000	8,613,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,578.00000	6,613,000	43.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,578.00000	4,613,000	37.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,578.00000	2,613,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		33.00000	25,000	17.67	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		611.00000	638,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		462.00000	429,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		40.00000	42,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,422.00000	1,388,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,422.00000	2,387,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,422.00000	3,387,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,778.00000	8,813,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,778.00000	6,813,000	44.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,778.00000	4,813,000	38.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,778.00000	2,813,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		18.00000	14,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		796.00000	827,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		304.00000	275,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		82.00000	88,000	15.56	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,223.00000	1,188,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,222.00000	2,187,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,222.00000	3,187,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,928.00000	8,963,000	45.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,928.00000	6,963,000	44.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,928.00000	4,963,000	38.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,928.00000	2,963,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		12.00000	9,000	19.32	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		940.00000	972,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		206.00000	180,000	15.03	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		134.00000	143,000	15.03	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,074.00000	1,039,000	18.60	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	6.35	Put		2.00000	2,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,072.00000	2,037,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,072.00000	3,037,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,879.00000	1,914,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		2.00000	1,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,730.00000	1,764,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,135.00000	1,168,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		7.00000	5,000	20.26	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,283.00000	1,316,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		5.00000	3,000	20.96	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		2.00000	1,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,680.00000	1,714,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	22.37	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,580.00000	1,615,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		6.00000	4,000	20.49	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,184.00000	1,217,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		281.00000	298,000	15.79	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		103.00000	85,000	15.79	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		90.00000	74,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		318.00000	337,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,086.00000	1,119,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		8.00000	6,000	20.02	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			7.49680	7.53200		15.50	19,341,744.00	2,580	40,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,418.00000	8,453,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,418.00000	6,453,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		3.00000	2,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,421.00000	4,455,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		24.00000	20,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,442.00000	2,473,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		174.00000	156,000	17.61	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		592.00000	609,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		658.00000	623,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		76.00000	76,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,587.00000	1,551,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,583.00000	2,547,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,582.00000	3,547,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		88.00000	77,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,106.00000	1,130,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,468.00000	8,503,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,468.00000	6,503,000	30.15	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	12.00	Call		3.00000	2,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,471.00000	4,505,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		22.00000	19,000	25.71	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,490.00000	2,522,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		619.00000	586,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		87.00000	89,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,537.00000	1,502,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		5.00000	5,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,533.00000	2,497,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,532.00000	3,497,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,518.00000	8,553,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,518.00000	6,553,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		2.00000	2,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,520.00000	4,555,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		21.00000	18,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,539.00000	2,571,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		154.00000	137,000	18.08	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		672.00000	690,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		583.00000	549,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		101.00000	102,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,488.00000	1,452,000	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		6.00000	5,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,483.00000	2,447,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,482.00000	3,447,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,568.00000	8,603,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,568.00000	6,603,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		2.00000	2,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,570.00000	4,605,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		20.00000	17,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,588.00000	2,620,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		145.00000	129,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		713.00000	732,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		547.00000	514,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		115.00000	117,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,438.00000	1,403,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	6,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,433.00000	2,398,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,432.00000	3,397,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		164.00000	146,000	17.85	0.00	0	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		632.00000	649,000	17.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,618.00000	8,653,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,618.00000	6,653,000	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,620.00000	4,654,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		19.00000	16,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,637.00000	2,669,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		137.00000	121,000	18.55	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		755.00000	774,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		513.00000	480,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		131.00000	133,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,389.00000	1,354,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		7.00000	7,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,383.00000	2,348,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,382.00000	3,347,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,668.00000	8,703,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,668.00000	6,703,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,670.00000	4,704,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		18.00000	15,000	26.04	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	10.20	Put		2,686.00000	2,718,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		129.00000	114,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		797.00000	817,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		480.00000	448,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		148.00000	151,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,340.00000	1,304,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		8.00000	7,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,333.00000	2,298,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,332.00000	3,297,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,718.00000	8,753,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,718.00000	6,753,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,720.00000	4,754,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		17.00000	14,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,735.00000	2,767,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		122.00000	108,000	19.02	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		840.00000	861,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		448.00000	417,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		166.00000	170,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,291.00000	1,255,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		9.00000	8,000	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,283.00000	2,248,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,282.00000	3,247,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,918.00000	8,953,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,918.00000	6,953,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,919.00000	4,954,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		14.00000	11,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,932.00000	2,964,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		98.00000	86,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,016.00000	1,039,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		336.00000	308,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		254.00000	261,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,095.00000	1,060,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		13.00000	13,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,084.00000	2,048,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,082.00000	3,047,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,868.00000	8,903,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,868.00000	6,903,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,869.00000	4,904,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		15.00000	12,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,883.00000	2,915,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		103.00000	91,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		971.00000	994,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		362.00000	333,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		230.00000	236,000	15.39	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,144.00000	1,108,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		12.00000	11,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,134.00000	2,098,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,132.00000	3,097,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		84.00000	73,000	20.66	365,000.00	5,000	8,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,152.00000	1,176,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,968.00000	9,003,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,968.00000	7,003,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,969.00000	5,004,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		13.00000	11,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,981.00000	3,014,000	26.53	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		93.00000	82,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,061.00000	1,085,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		311.00000	284,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		279.00000	287,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,047.00000	1,011,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	14,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,034.00000	1,999,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,032.00000	2,997,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		115.00000	102,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		883.00000	905,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,318.00000	8,353,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,318.00000	6,353,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		3.00000	2,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,321.00000	4,355,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		26.00000	22,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,344.00000	2,375,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		197.00000	177,000	17.14	17,700.00	100	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		515.00000	530,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		737.00000	702,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		55.00000	55,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,686.00000	1,650,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,683.00000	2,647,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,682.00000	3,647,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,368.00000	8,403,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,368.00000	6,403,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		3.00000	2,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,371.00000	4,405,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		25.00000	21,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,393.00000	2,424,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		185.00000	166,000	17.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		553.00000	569,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		697.00000	662,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		65.00000	65,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,636.00000	1,601,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,633.00000	2,597,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,632.00000	3,597,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,768.00000	8,803,000	33.61	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	14.30	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,768.00000	6,803,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		2.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,770.00000	4,804,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		16.00000	13,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,784.00000	2,816,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		418.00000	388,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		186.00000	191,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,242.00000	1,206,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		10.00000	9,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,233.00000	2,198,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,232.00000	3,197,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,818.00000	8,853,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,818.00000	6,853,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		2.00000	1,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,820.00000	4,854,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		15.00000	12,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,833.00000	2,865,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		109.00000	96,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		927.00000	949,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		389.00000	360,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		207.00000	213,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,193.00000	1,157,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	10,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,183.00000	2,148,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,182.00000	3,147,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,518.00000	7,553,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,519.00000	5,553,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		8.00000	6,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,526.00000	3,559,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		55.00000	48,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,573.00000	1,601,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,482.00000	4,447,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,621.00000	1,649,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		53.00000	46,000	23.01	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		39.00000	34,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,007.00000	2,037,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		49.00000	43,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,717.00000	1,746,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		37.00000	32,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,055.00000	2,085,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		210.00000	189,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		478.00000	492,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,431.00000	1,458,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		63.00000	55,000	22.07	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		341.00000	351,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		273.00000	248,000	15.97	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,337.00000	1,363,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		69.00000	60,000	21.60	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		239.00000	216,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		407.00000	419,000	16.44	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,525.00000	1,553,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		57.00000	50,000	22.54	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.60570	7.64230		16.10	1,308,180.40	172	2,559.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		287.00000	266,000	17.60	7,261,800.00	27,300	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		645.00000	660,000	17.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		274.00000	254,000	17.79	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		682.00000	698,000	17.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		300.00000	278,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		608.00000	622,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,045.00000	1,066,000	19.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		187.00000	172,000	19.48	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,908.00000	2,939,000	25.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		50.00000	45,000	25.86	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	237,000	15.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		0.00000	543,000	15.72	14,823,900.00	27,300	27,300.00

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			7.71560	7.75330		16.50	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		634.00000	602,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		331.00000	336,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		608.00000	577,000	16.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		355.00000	361,000	16.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		661.00000	629,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		308.00000	313,000	16.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.48020	11.47920		13.00	574,010.00	50	21,541.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		27.00000	19,000	18.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,348.00000	1,339,000	18.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		31.00000	22,000	18.27	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,252.00000	1,242,000	18.27	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		29.00000	20,000	18.48	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,300.00000	1,290,000	18.48	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		619.00000	599,000	15.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		98.00000	79,000	15.32	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.64500	11.64470		14.45	93,160.00	8	12,442.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		342.00000	325,000	15.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		597.00000	580,000	15.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		563.00000	546,000	15.07	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		358.00000	341,000	15.07	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.80660	11.80850		14.99	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		585.00000	563,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		577.00000	556,000	14.99	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	11.85	Call		565.00000	544,000	15.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		607.00000	587,000	15.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		606.00000	585,000	14.92	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		548.00000	528,000	14.92	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08420	0.08510		16.19	842.00	10	283.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		346.00000	287,000	17.85	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		126.00000	157,000	17.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08550	0.08650		21.58	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		451.00000	397,000	19.96	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		401.00000	447,000	19.96	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		186.00000	160,000	23.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,136.00000	1,210,000	23.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,105.00000	1,014,000	17.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		55.00000	64,000	17.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.59110	9.60010		13.07	78,503,153.50	8,185	16,331.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		1.00000	1,000	20.11	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,066.00000	2,075,000	20.11	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		39.00000	35,000	15.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		639.00000	644,000	15.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		917.00000	924,000	16.12	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		17.00000	15,000	16.12	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		467.00000	471,000	14.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		67.00000	62,000	14.43	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		313.00000	315,000	13.75	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	13/09/2010	Foreign Exchange Future	9.80	Call		113.00000	106,000	13.75	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		377.00000	367,000	13.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		77.00000	76,000	13.65	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.72940	9.73950		13.61	243,235.00	25	6,597.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,461.00000	10,471,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,461.00000	8,471,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,462.00000	6,471,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		3.00000	2,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,464.00000	4,473,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		28.00000	24,000	21.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,489.00000	2,495,000	21.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		75.00000	70,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,536.00000	1,541,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		200.00000	189,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		661.00000	660,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		658.00000	644,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		119.00000	115,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,552.00000	1,541,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	12,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		33.00000	29,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,344.00000	2,350,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,511.00000	10,521,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,511.00000	8,521,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,512.00000	6,521,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		3.00000	2,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,514.00000	4,523,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		26.00000	22,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,537.00000	2,543,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		72.00000	67,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,583.00000	1,588,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		189.00000	179,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		700.00000	700,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		623.00000	608,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		134.00000	129,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,503.00000	1,492,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	13,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,211.00000	11,221,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,211.00000	9,221,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,211.00000	7,221,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,212.00000	5,222,000	24.04	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	12.95	Call		11.00000	8,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,222.00000	3,229,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		38.00000	34,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,249.00000	2,255,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		93.00000	87,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,304.00000	1,308,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		265.00000	252,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		476.00000	473,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		853.00000	839,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		64.00000	60,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,111.00000	11,121,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,111.00000	9,121,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,111.00000	7,121,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,112.00000	5,122,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		12.00000	9,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,123.00000	3,130,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		42.00000	39,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,153.00000	2,160,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		102.00000	96,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,213.00000	1,217,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		297.00000	284,000	14.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		408.00000	405,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		937.00000	924,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		48.00000	45,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,261.00000	10,271,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,261.00000	8,271,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,262.00000	6,272,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		3.00000	2,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,264.00000	4,273,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		35.00000	31,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,296.00000	2,302,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		89.00000	83,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,350.00000	1,354,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		250.00000	238,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		511.00000	509,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		812.00000	798,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		73.00000	69,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,749.00000	1,738,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	9,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,361.00000	10,371,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,361.00000	8,371,000	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,362.00000	6,371,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		3.00000	2,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,364.00000	4,373,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		31.00000	27,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,392.00000	2,398,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		82.00000	76,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,443.00000	1,447,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		223.00000	212,000	15.08	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		584.00000	583,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		733.00000	719,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		94.00000	90,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,650.00000	1,639,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	10,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,661.00000	10,671,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,661.00000	8,671,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,661.00000	6,671,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		2.00000	1,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,663.00000	4,672,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		22.00000	18,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,683.00000	2,689,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		64.00000	59,000	19.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,725.00000	1,730,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		161.00000	151,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		822.00000	822,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		522.00000	508,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		183.00000	179,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,357.00000	1,346,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	17,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,811.00000	10,821,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,811.00000	8,821,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,811.00000	6,821,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		2.00000	1,000	23.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,813.00000	4,822,000	23.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		18.00000	14,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,829.00000	2,835,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		57.00000	53,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,868.00000	1,874,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		137.00000	129,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		948.00000	950,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		433.00000	419,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		244.00000	240,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,213.00000	1,201,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	22,000	13.69	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	19.85	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,111.00000	10,121,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,111.00000	8,121,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,112.00000	6,122,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		4.00000	2,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,115.00000	4,123,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,897.00000	1,886,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	7,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,161.00000	10,171,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,161.00000	8,171,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,162.00000	6,172,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		4.00000	2,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,165.00000	4,173,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		40.00000	36,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,201.00000	2,207,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		98.00000	91,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,259.00000	1,262,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		280.00000	268,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		441.00000	439,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		895.00000	881,000	13.14	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	8.90	Put		56.00000	52,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,847.00000	1,836,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	7,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,211.00000	10,221,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,211.00000	8,221,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,212.00000	6,222,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		3.00000	2,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,214.00000	4,223,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,798.00000	1,787,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	8,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		740.00000	740,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		179.00000	169,000	15.81	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		405.00000	391,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		266.00000	262,000	13.56	0.00	0	750.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.86550	9.87820		14.15	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		493.00000	473,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		415.00000	408,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		469.00000	449,000	14.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		441.00000	434,000	14.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		517.00000	497,000	14.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		389.00000	382,000	14.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		0.00000	267,000	13.87	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	9.50	Call		0.00000	632,000	13.87	13,305,496.00	21,053	21,053.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		0.00000	819,000	15.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		0.00000	284,000	15.81	5,979,052.00	21,053	21,053.00
AL7T	On	05/08/2010	Index Future			355.72400	355.41200			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			326.66300	326.41000			146,998,350.00	45	1,399.00
ALBI	On	04/11/2010	Index Future			332.09900	331.84200			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62640	6.62940		10.55	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		36.00000	31,000	12.44	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		307.00000	305,000	12.44	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.64910	6.65230		12.29	0.00	0	8,119.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		127.00000	119,000	13.35	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		375.00000	370,000	13.35	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		413.00000	409,000	13.56	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		115.00000	108,000	13.56	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.66880	6.67300		12.82	0.00	0	25.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		270.00000	260,000	13.02	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		297.00000	291,000	13.02	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		252.00000	242,000	13.23	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		329.00000	323,000	13.23	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		293.00000	280,000	12.82	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		270.00000	261,000	12.82	0.00	0	0.00
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.14040	7.19060		10.24	107,106.00	15	60.00
CAD/ R	On	13/09/2010	Foreign Exchange Future	7.50	Call		32.00000	23,000	12.35	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 13/09/2010	Foreign Exchange Future	7.50	Put		341.00000	383,000	12.35	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future			7.23330	7.28510		10.40	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.70	Call		75.00000	60,000	11.87	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.70	Put		490.00000	527,000	11.87	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.75	Call		67.00000	53,000	12.03	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.75	Put		532.00000	570,000	12.03	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Call		84.00000	67,000	11.71	0.00	0	0.00
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		449.00000	484,000	11.71	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			144.56100	144.69800			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			146.96700	147.10600			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			327.65100	327.45200		6.57	0.00	0	172.00
GOVI	On 05/08/2010	GOVI	315.60	Call		118,523.00000	120,511,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		3.00000	1,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			333.10400	332.90100			126,579,520.00	38	117.00
GOVI	On 04/11/2010	GOVI	329.00	Call		39,010.00000	41,040,000		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		38,910.00000	40,940,000		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		39,110.00000	41,140,000		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			381.72100	382.32200			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			388.18200	388.79100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.55000	6.54000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.43000	6.41000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.32000	6.32000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.30000	6.31000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29000	6.30000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.29000	6.30000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.32000	6.32000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.43000	6.43000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.61000	6.60000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.83000	6.83000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.08000	7.07000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 20/06/2012	Jibar Tradeable Future			7.19000	7.17000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On 05/08/2010	Index Future			320.94500	320.39400			0.00	0	3.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	04/11/2010	Index Future			326.28600	325.72500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.66700	7.61700		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,271.00000	5,032,000	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		4,133.00000	3,894,000	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
R157	On	05/08/2010	Bond Future	9.00	Call		6,395.00000	6,156,000	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	0,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,981.00000	2,742,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		671.00000	854,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		110.00000	54,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.72600	7.67300		4.50	0.00	0	4,155.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,857.00000	3,641,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		163.00000	188,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,057.00000	3,838,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		144.00000	166,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,660.00000	3,447,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		185.00000	213,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,526.00000	1,672,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		735.00000	640,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.76300	7.70600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,941.00000	1,793,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,105.00000	1,204,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.95	Call		2,078.00000	1,926,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,028.00000	1,122,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,807.00000	1,665,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,186.00000	1,290,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.62700	8.66800		10.00	0.00	0	13,181.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,429.00000	5,825,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,184.00000	1,436,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		396.00000	250,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		9,793.00000	10,190,000	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		11,878.00000	12,275,000	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		3,178.00000	3,555,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		34.00000	14,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		1,815.00000	1,474,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		175.00000	231,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.68000	8.72200		11.00	3,350,508.56	28	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,802.00000	6,106,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		932.00000	835,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		6,157.00000	6,468,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		842.00000	752,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,455.00000	5,751,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,033.00000	928,000	10.93	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	04/11/2010	Bond Future	8.75	Put		2,452.00000	2,254,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,718.00000	2,921,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.72200	8.76500		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,812.00000	5,053,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,635.00000	2,471,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,104.00000	5,353,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,472.00000	2,316,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,527.00000	4,760,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,808.00000	2,636,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.39900	1.39500			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		980.00000	969,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Call		1,117.00000	1,106,000		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		843.00000	832,000		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			1.51000	1.50800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		603.00000	598,000		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		727.00000	722,000		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		478.00000	473,000		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			2.98500	2.94400			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	05/08/2010	Bond Future	3.05	Call		1,342.00000	821,000	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		1,969.00000	1,448,000	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		711.00000	190,000	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			3.05200	3.01100		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		483.00000	0,000	0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	25,000	0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		1,100.00000	592,000	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		137.00000	645,000	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.62800	7.58800	3.75	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,135.00000	4,985,000	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.68500	7.64200	4.00	128,677,946.40	1,202	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,118.00000	2,980,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		120.00000	135,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,275.00000	3,135,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		105.00000	118,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,963.00000	2,826,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		136.00000	152,000	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.71700	7.67200	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.00	Call		1,790.00000	1,690,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		694.00000	745,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,906.00000	1,803,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		644.00000	692,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,678.00000	1,581,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		748.00000	802,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.00700	3.01700			0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Call		573.00000	747,000		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		1,433.00000	1,607,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		297.00000	122,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.04800	3.05800			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	34,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		137.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		717.00000	888,000		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		1,000.00000	828,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.19800	8.14900		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,657.00000	5,397,000	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			8.26500	8.21300		6.75	1,315,061.41	13	2,215.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Call		5,309.00000	5,060,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		125.00000	144,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,536.00000	5,284,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		111.00000	127,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,084.00000	4,836,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		142.00000	163,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.31700	8.26200		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,444.00000	2,275,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,261.00000	1,367,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,607.00000	2,431,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,178.00000	1,277,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,289.00000	2,125,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,353.00000	1,464,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.30800	8.28900		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		5,452.00000	5,340,000	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		2,386.00000	2,274,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		6.00000	5,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		2,668.00000	2,556,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		3.00000	3,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		543.00000	590,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		313.00000	249,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.37000	8.35000		7.50	1,917,468.22	19	2,506.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,202.00000	5,095,000	7.77	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	04/11/2010	Bond Future	9.25	Put		208.00000	216,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,446.00000	5,339,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		184.00000	192,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,959.00000	4,854,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		234.00000	244,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.41600	8.39500		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,361.00000	2,291,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,776.00000	1,823,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,527.00000	2,454,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,665.00000	1,709,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,203.00000	2,135,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,896.00000	1,945,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.50700	7.46700		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,440.00000	4,321,000	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			7.56300	7.52000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,745.00000	2,633,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		61.00000	69,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,872.00000	2,759,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		53.00000	60,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,619.00000	2,508,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		70.00000	78,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.59000	7.54300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,577.00000	1,490,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Put		403.00000	438,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,673.00000	1,584,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		372.00000	404,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,483.00000	1,398,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		437.00000	473,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.35700	8.41800		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		6,314.00000	6,688,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		4,906.00000	5,279,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		1,133.00000	824,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		100.00000	164,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.41300	8.47600		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,807.00000	5,130,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		324.00000	270,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,052.00000	5,380,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		289.00000	240,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,564.00000	4,882,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		362.00000	303,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.45500	8.52100		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,905.00000	3,140,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,577.00000	1,424,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,092.00000	3,334,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,477.00000	1,331,000	8.24	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	03/02/2011	Bond Future	8.70	Call		2,725.00000	2,952,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,685.00000	1,524,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.45800	8.48800		8.50	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		6,144.00000	6,336,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	1,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.51400	8.54600		9.50	1,508,295.42	17	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,665.00000	4,828,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		406.00000	369,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,915.00000	5,081,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		364.00000	330,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,418.00000	4,578,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		453.00000	412,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.55700	8.59000		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,754.00000	2,868,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,779.00000	1,690,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,940.00000	3,058,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,663.00000	1,578,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,575.00000	2,684,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,903.00000	1,809,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.59500	8.63600		12.75	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,198.00000	1,431,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		273.00000	168,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.63600	8.67700		14.50	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,711.00000	3,936,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Put		1,158.00000	1,048,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,982.00000	4,215,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,046.00000	944,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,447.00000	3,664,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,280.00000	1,162,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.66700	8.70900		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,368.00000	4,580,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,077.00000	1,949,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,620.00000	4,837,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,947.00000	1,823,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,121.00000	4,326,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,215.00000	2,080,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.04700	3.04600			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		703.00000	690,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		1,348.00000	1,335,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Call		52.00000	39,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.09500	3.09500			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		64.00000	64,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		703.00000	703,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		580.00000	580,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.75000	2.74000			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		58.00000	0,000		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		350.00000	292,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		234.00000	293,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.85300	2.84200			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		517.00000	579,000		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		236.00000	297,000		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		800.00000	862,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01500	3.01500			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		143.00000	143,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		332.00000	332,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Put		619.00000	619,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08300	3.08300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		772.00000	772,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		306.00000	306,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,240.00000	1,240,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			323.78800	323.58500		0.00	0	100.00
TRT1	On	04/11/2010	Index Future			329.17600	328.96900		0.00	0	0.00
Total for Derivatives :									864,574,476.51	156,687	980,877.00

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	6.56000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.65500	7.61000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61500	8.66000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.44000	1.44000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.99000	2.95000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.61500	7.58000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.01000	3.02000		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	15/09/2017	Spot Bond			8.18500	8.14000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.29500	8.28000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.50000	7.46000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.34500	8.40500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.44500	8.48000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.58500	8.63000			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			2.76000	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:										864,574,476.51	156,687	980,877.00