



Daily MTM Report

Daily summary for: 15/07/2010

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			7.63450	7.61640		15.54	105,249,217.00	13,786	217,069.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,234.00000	8,216,000	44.02	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	40.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,234.00000	6,216,000	40.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,234.00000	4,216,000	32.08	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	24.01	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,235.00000	2,217,000	24.01	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		781.00000	797,000	16.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		15.00000	13,000	16.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,767.00000	1,785,000	23.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	23.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,766.00000	2,785,000	21.70	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	21.70	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,766.00000	3,785,000	31.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,184.00000	8,166,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,184.00000	6,166,000	40.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,184.00000	4,166,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,185.00000	2,167,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		130.00000	129,000	16.11	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		314.00000	295,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		828.00000	844,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		12.00000	10,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,817.00000	1,835,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,816.00000	2,835,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,816.00000	3,835,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		115.00000	114,000	16.31	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		349.00000	330,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,284.00000	8,266,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,284.00000	6,266,000	40.99	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,284.00000	4,266,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,285.00000	2,267,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		102.00000	101,000	16.50	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		386.00000	367,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		734.00000	750,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		18.00000	16,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,717.00000	1,735,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,716.00000	2,735,000	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,716.00000	3,735,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,334.00000	8,316,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,334.00000	6,316,000	41.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,334.00000	4,316,000	32.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,335.00000	2,317,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		90.00000	89,000	16.69	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		424.00000	405,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		688.00000	703,000	16.75	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	6.95	Put		22.00000	19,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,667.00000	1,685,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,666.00000	2,685,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,666.00000	3,685,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,434.00000	8,416,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,434.00000	6,416,000	41.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,434.00000	4,416,000	33.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,435.00000	2,417,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		71.00000	69,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		505.00000	485,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		599.00000	613,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		33.00000	29,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,567.00000	1,585,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,566.00000	2,585,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,566.00000	3,585,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.69	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	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,484.00000	8,466,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,484.00000	6,466,000	41.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,484.00000	4,466,000	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,485.00000	2,467,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		63.00000	61,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		547.00000	527,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		556.00000	569,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		40.00000	35,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,517.00000	1,535,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,516.00000	2,535,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,516.00000	3,535,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,534.00000	8,516,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,534.00000	6,516,000	41.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,534.00000	4,516,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,535.00000	2,517,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		55.00000	54,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		589.00000	570,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		514.00000	527,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		48.00000	43,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,467.00000	1,486,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	2,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,466.00000	2,485,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,466.00000	3,485,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,684.00000	8,666,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,684.00000	6,666,000	41.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,684.00000	4,666,000	34.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,685.00000	2,667,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		396.00000	406,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		80.00000	72,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,318.00000	1,336,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,316.00000	2,335,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	23.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,316.00000	3,335,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,634.00000	8,616,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,634.00000	6,616,000	41.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,634.00000	4,616,000	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,635.00000	2,617,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		43.00000	42,000	17.84	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		677.00000	658,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		434.00000	445,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		68.00000	61,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,368.00000	1,386,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,366.00000	2,385,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,366.00000	3,385,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,784.00000	8,766,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,784.00000	6,766,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.67	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		4,784.00000	4,766,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,785.00000	2,766,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		30.00000	28,000	18.42	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		814.00000	794,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		325.00000	334,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		109.00000	100,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,219.00000	1,237,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	3,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,216.00000	2,235,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,216.00000	3,235,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		38.00000	37,000	18.03	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		722.00000	703,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,084.00000	8,066,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,084.00000	6,066,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,084.00000	4,066,000	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		2.00000	2,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,086.00000	2,068,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		164.00000	164,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		248.00000	230,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		924.00000	940,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		8.00000	6,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,917.00000	1,935,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,916.00000	2,935,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,916.00000	3,935,000	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,134.00000	8,116,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,134.00000	6,116,000	40.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,134.00000	4,116,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,135.00000	2,117,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		146.00000	146,000	15.92	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		280.00000	262,000	15.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		875.00000	892,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		9.00000	8,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,867.00000	1,885,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,866.00000	2,885,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,866.00000	3,885,000	32.56	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	1,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,384.00000	8,366,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,384.00000	6,366,000	41.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,384.00000	4,366,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,385.00000	2,367,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		80.00000	79,000	16.88	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		464.00000	445,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		643.00000	658,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		27.00000	24,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,617.00000	1,635,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,616.00000	2,635,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,616.00000	3,635,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,584.00000	8,566,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,584.00000	6,566,000	41.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,584.00000	4,566,000	33.73	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	10.20	Call		1.00000	1,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,585.00000	2,567,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		49.00000	47,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		633.00000	613,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		473.00000	485,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		57.00000	51,000	16.32	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,418.00000	1,436,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,416.00000	2,435,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,416.00000	3,435,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,734.00000	8,716,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,734.00000	6,716,000	41.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,734.00000	4,716,000	34.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,735.00000	2,717,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		34.00000	32,000	18.22	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		768.00000	748,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		360.00000	369,000	16.06	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		94.00000	85,000	16.06	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,268.00000	1,286,000	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,266.00000	2,285,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,266.00000	3,285,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		4.00000	3,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,688.00000	1,669,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		5.00000	5,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,539.00000	1,521,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		954.00000	935,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		20.00000	19,000	18.99	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,098.00000	1,079,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		14.00000	13,000	19.57	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		6.00000	5,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,490.00000	1,471,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		7.00000	7,000	20.72	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,391.00000	1,373,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		18.00000	17,000	19.18	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,002.00000	983,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		189.00000	176,000	15.62	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		205.00000	210,000	15.62	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		183.00000	184,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		217.00000	200,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		907.00000	888,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		23.00000	22,000	18.80	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			7.74530	7.72720		16.57	5,576,616.00	720	34,166.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,223.00000	8,205,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,223.00000	6,205,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		8.00000	8,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,231.00000	4,213,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		40.00000	40,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,263.00000	2,245,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		253.00000	258,000	17.42	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		476.00000	463,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		837.00000	852,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		60.00000	57,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,783.00000	1,801,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	6,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,778.00000	2,796,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,777.00000	3,795,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		131.00000	132,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		954.00000	937,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,273.00000	8,255,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,273.00000	6,255,000	29.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		7.00000	8,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,280.00000	4,263,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		38.00000	38,000	25.72	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,311.00000	2,293,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		796.00000	811,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		69.00000	66,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,734.00000	1,752,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	7,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,728.00000	2,746,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,727.00000	3,745,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,323.00000	8,305,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,323.00000	6,305,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		7.00000	7,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,330.00000	4,312,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		36.00000	37,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,359.00000	2,342,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		226.00000	229,000	17.85	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		549.00000	534,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		756.00000	770,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		79.00000	75,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,684.00000	1,702,000	19.16	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	6.05	Put		7.00000	7,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,678.00000	2,696,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,677.00000	3,695,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,373.00000	8,355,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,373.00000	6,355,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		6.00000	7,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,379.00000	4,362,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		35.00000	35,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,408.00000	2,390,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		213.00000	216,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		586.00000	571,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		717.00000	731,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		90.00000	86,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,635.00000	1,653,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		8.00000	8,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,628.00000	2,646,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,627.00000	3,645,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		239.00000	243,000	17.63	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		512.00000	498,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,423.00000	8,405,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,423.00000	6,405,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		6.00000	6,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,429.00000	4,411,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		33.00000	34,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,456.00000	2,439,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		201.00000	204,000	18.27	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		624.00000	609,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		679.00000	693,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		102.00000	98,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,586.00000	1,604,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	9,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,578.00000	2,596,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,577.00000	3,595,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,473.00000	8,455,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,473.00000	6,455,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		5.00000	6,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,478.00000	4,461,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		32.00000	32,000	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,505.00000	2,487,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		190.00000	193,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		663.00000	648,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		642.00000	656,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		115.00000	111,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,537.00000	1,555,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	10,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,528.00000	2,547,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,527.00000	3,545,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,523.00000	8,505,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,523.00000	6,505,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		5.00000	5,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,528.00000	4,510,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		31.00000	31,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,554.00000	2,536,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		180.00000	183,000	18.70	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		703.00000	688,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		606.00000	620,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		129.00000	125,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,488.00000	1,506,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	11,000	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,479.00000	2,497,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,477.00000	3,495,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,723.00000	8,705,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,723.00000	6,705,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		4.00000	4,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,727.00000	4,709,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		26.00000	26,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,749.00000	2,731,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		145.00000	147,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		868.00000	852,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		476.00000	488,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		199.00000	193,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,293.00000	1,312,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	17,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,279.00000	2,297,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,277.00000	3,296,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,673.00000	8,655,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.00	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		6,673.00000	6,655,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		4.00000	4,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,677.00000	4,659,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		27.00000	27,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,700.00000	2,682,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		153.00000	155,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		826.00000	810,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		507.00000	519,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		180.00000	174,000	16.31	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,342.00000	1,360,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		15.00000	15,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,329.00000	2,347,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,327.00000	3,345,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		124.00000	126,000	20.19	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		997.00000	981,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,773.00000	8,755,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,773.00000	6,755,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		4.00000	4,000	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,777.00000	4,759,000	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		25.00000	25,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,798.00000	2,780,000	27.00	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		138.00000	139,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		911.00000	894,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		446.00000	458,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		219.00000	213,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,245.00000	1,263,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	18,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,230.00000	2,248,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,227.00000	3,246,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		170.00000	173,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		743.00000	728,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,123.00000	8,105,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,124.00000	6,105,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		9.00000	9,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,132.00000	4,114,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		43.00000	44,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,166.00000	2,149,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		285.00000	290,000	17.00	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		408.00000	395,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		921.00000	937,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		44.00000	42,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,882.00000	1,900,000	20.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	5,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,878.00000	2,896,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,877.00000	3,895,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,173.00000	8,155,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,173.00000	6,155,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		8.00000	9,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,181.00000	4,164,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		42.00000	42,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,215.00000	2,197,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		269.00000	273,000	17.21	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		442.00000	428,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		879.00000	894,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		52.00000	49,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,832.00000	1,850,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,828.00000	2,846,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,827.00000	3,845,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,573.00000	8,555,000	32.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,573.00000	6,555,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		5.00000	5,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,578.00000	4,560,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		29.00000	30,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,602.00000	2,585,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		572.00000	585,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		145.00000	140,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,439.00000	1,457,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	12,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,429.00000	2,447,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,427.00000	3,445,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,623.00000	8,605,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,623.00000	6,605,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		4.00000	5,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,627.00000	4,610,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		28.00000	28,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,651.00000	2,633,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		161.00000	164,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		784.00000	769,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		539.00000	551,000	16.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		162.00000	156,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,390.00000	1,408,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	13,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,379.00000	2,397,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,377.00000	3,395,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,323.00000	7,305,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,325.00000	5,307,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		16.00000	17,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,339.00000	3,322,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		82.00000	82,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,405.00000	1,387,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,677.00000	4,695,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,451.00000	1,434,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		78.00000	79,000	22.31	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		57.00000	57,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,830.00000	1,812,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		72.00000	72,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,545.00000	1,527,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		55.00000	55,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,878.00000	1,860,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		302.00000	308,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		375.00000	363,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,266.00000	1,249,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		93.00000	94,000	21.46	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		264.00000	257,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		391.00000	402,000	16.46	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,175.00000	1,158,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		102.00000	103,000	21.04	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		341.00000	351,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		314.00000	306,000	16.53	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,358.00000	1,341,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		85.00000	86,000	21.89	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.85690	7.83720		17.09	78,569.00	10	1,364.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		378.00000	385,000	17.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		541.00000	528,000	17.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		362.00000	369,000	17.79	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		575.00000	562,000	17.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		394.00000	402,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		507.00000	495,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		913.00000	898,000	19.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		250.00000	255,000	19.36	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,734.00000	2,715,000	25.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		71.00000	72,000	25.74	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.96960	7.94820		17.32	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		777.00000	791,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		279.00000	271,000	16.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		748.00000	761,000	16.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		300.00000	291,000	16.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		807.00000	821,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		259.00000	251,000	16.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.72880	11.61380		14.28	4,222,368.00	360	21,027.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		48.00000	57,000	18.70	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,234.00000	1,128,000	18.70	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		55.00000	66,000	18.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,141.00000	1,037,000	18.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		51.00000	61,000	18.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,187.00000	1,082,000	18.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		536.00000	452,000	15.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		150.00000	181,000	15.49	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.89510	11.77970		15.53	344,957.90	29	12,362.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		417.00000	471,000	15.53	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		537.00000	476,000	15.53	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		506.00000	449,000	15.46	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		436.00000	494,000	15.46	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.06200	11.94350		15.94	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		675.00000	743,000	15.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		532.00000	481,000	15.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		653.00000	719,000	15.64	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		560.00000	507,000	15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		698.00000	768,000	15.49	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		505.00000	456,000	15.49	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08740	0.08610		16.45	8,827.40	101	157.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		443.00000	533,000	17.75	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		123.00000	83,000	17.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08880	0.08750		21.30	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		526.00000	600,000	19.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		376.00000	320,000	19.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		231.00000	265,000	23.29	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,081.00000	985,000	23.29	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,204.00000	1,325,000	18.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		54.00000	45,000	18.63	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.84240	9.69130		13.02	4,724,352.00	480	16,947.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		2.00000	3,000	18.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,976.00000	1,826,000	18.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		65.00000	92,000	14.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		574.00000	450,000	14.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		840.00000	703,000	14.92	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		31.00000	45,000	14.92	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		413.00000	304,000	13.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		104.00000	146,000	13.46	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		273.00000	187,000	13.07	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		164.00000	229,000	13.07	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		461.00000	584,000	13.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		70.00000	42,000	13.55	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.98350	9.83160		14.16	0.00	0	5,972.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,368.00000	10,217,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,368.00000	8,217,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,369.00000	6,218,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	8,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,374.00000	4,225,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		38.00000	46,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,406.00000	2,263,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		90.00000	105,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,458.00000	1,322,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		239.00000	285,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		607.00000	502,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		743.00000	863,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		111.00000	80,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,646.00000	1,795,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	12,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		44.00000	53,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,262.00000	2,120,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,418.00000	10,267,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	27.87	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	13/12/2010	Foreign Exchange Future	18.25	Put		8,418.00000	8,267,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,419.00000	6,268,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		5.00000	7,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,423.00000	4,274,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		36.00000	44,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,454.00000	2,311,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		86.00000	101,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,504.00000	1,368,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		226.00000	270,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		644.00000	537,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		706.00000	824,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		124.00000	91,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,597.00000	1,746,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	13,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,118.00000	10,967,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,118.00000	8,967,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	1,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,118.00000	6,968,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		2.00000	3,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,120.00000	4,970,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		18.00000	23,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,136.00000	2,990,000	22.34	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	11.95	Call		49.00000	58,000	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,167.00000	2,025,000	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		112.00000	132,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,230.00000	1,099,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		314.00000	378,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		432.00000	345,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		942.00000	1,077,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		60.00000	44,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,018.00000	10,867,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,018.00000	8,867,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,019.00000	6,868,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		3.00000	4,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,021.00000	4,871,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		20.00000	25,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,038.00000	2,892,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		54.00000	62,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,072.00000	1,929,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		123.00000	145,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,141.00000	1,012,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		351.00000	429,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		369.00000	296,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,027.00000	1,170,000	14.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		45.00000	37,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,168.00000	10,017,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,168.00000	8,017,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,169.00000	6,018,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		7.00000	9,000	24.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,175.00000	4,026,000	24.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		46.00000	56,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,214.00000	2,073,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		107.00000	126,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,275.00000	1,143,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		297.00000	355,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		465.00000	372,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		900.00000	1,031,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		68.00000	48,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,842.00000	1,991,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	8,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,268.00000	10,117,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,268.00000	8,117,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,269.00000	6,118,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		6.00000	8,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,274.00000	4,125,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		42.00000	51,000	20.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,310.00000	2,168,000	20.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		98.00000	115,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,366.00000	1,232,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		266.00000	318,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		534.00000	435,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		820.00000	945,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		88.00000	62,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,743.00000	1,893,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	10,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,568.00000	10,417,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,568.00000	8,417,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,569.00000	6,418,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	6,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,573.00000	4,423,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		31.00000	38,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,599.00000	2,455,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		76.00000	88,000	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,644.00000	1,505,000	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		193.00000	230,000	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		761.00000	647,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		602.00000	711,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		170.00000	128,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,452.00000	1,600,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	17,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,718.00000	10,567,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,718.00000	8,567,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,719.00000	6,568,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		4.00000	5,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,722.00000	4,572,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		27.00000	33,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,745.00000	2,600,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		68.00000	78,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,786.00000	1,645,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		165.00000	196,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		883.00000	763,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		508.00000	607,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		226.00000	174,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,308.00000	1,455,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	22,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,018.00000	9,867,000	27.87	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	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,018.00000	7,867,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,019.00000	5,868,000	24.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		8.00000	11,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,026.00000	3,878,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,989.00000	2,140,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,068.00000	9,917,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,068.00000	7,917,000	27.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,069.00000	5,918,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		8.00000	10,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,076.00000	3,927,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		52.00000	60,000	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,120.00000	1,977,000	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		117.00000	139,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,185.00000	1,056,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		332.00000	403,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		400.00000	320,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		984.00000	1,123,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		52.00000	40,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,940.00000	2,090,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	7,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,118.00000	9,967,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,118.00000	7,967,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,119.00000	5,968,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		7.00000	10,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,125.00000	3,977,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,891.00000	2,041,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	8,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		682.00000	573,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		214.00000	256,000	15.15	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.12460	9.97040		14.45	0.00	0	7,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		556.00000	640,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		386.00000	315,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		531.00000	612,000	14.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		411.00000	337,000	14.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		582.00000	669,000	14.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		362.00000	294,000	14.18	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			350.44700	353.06900			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			321.83600	323.04400			0.00	0	1,228.00
ALBI	On	04/11/2010	Index Future			327.19100	328.41900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.65200	6.67200		12.22	665,200.00	100	8,081.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		61.00000	56,000	13.53	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		289.00000	304,000	13.53	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.67550	6.69540		13.44	0.00	0	8,139.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		159.00000	153,000	14.31	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		364.00000	378,000	14.31	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		400.00000	415,000	14.52	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		145.00000	140,000	14.52	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.69770	6.71750		14.04	0.00	0	5.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		311.00000	302,000	13.96	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		294.00000	304,000	13.96	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		289.00000	281,000	14.04	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		322.00000	333,000	14.04	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		334.00000	325,000	13.87	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		267.00000	277,000	13.87	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.32560	7.37070		10.79	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		88.00000	71,000	11.79	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		217.00000	245,000	11.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.42100	7.46690		10.99	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		130.00000	117,000	11.87	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		363.00000	396,000	11.87	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		117.00000	105,000	12.02	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		400.00000	434,000	12.02	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		144.00000	130,000	11.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		327.00000	359,000	11.73	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			142.80700	143.06900			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.18300	145.44900			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			323.06700	324.24800		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		87,477.00000	76,196,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		997.00000	1,526,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			328.44200	329.64300			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		6,430.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		0.00000	5,580,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		6,330.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	5,680,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		6,530.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	5,480,000		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			380.47300	380.31800			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.89800	386.73900			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54500	6.54500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.37500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.31500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.46500			0.00	6,000	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.70500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.95500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.25500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			314.76500	316.12600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			320.00100	321.38600			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.77500	7.71500		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,803.00000	4,518,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,666.00000	3,382,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1.00000	2,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,928.00000	5,643,000	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		11.00000	17,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,524.00000	2,245,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,150.00000	1,384,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		121.00000	70,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.84100	7.77600		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,488.00000	3,239,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		262.00000	307,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,679.00000	3,425,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		234.00000	274,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,300.00000	3,055,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		293.00000	342,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,883.00000	2,080,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		624.00000	527,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.88500	7.81600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,716.00000	1,555,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,355.00000	1,491,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,843.00000	1,676,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,268.00000	1,397,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,593.00000	1,439,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,447.00000	1,589,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.93500	8.86500		10.00	0.00	0	20,902.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,682.00000	3,090,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		135.00000	200,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		605.00000	388,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,697.00000	2,138,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,915.00000	7,260,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		3.00000	6,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,998.00000	9,341,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	1,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,834.00000	1,390,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		571.00000	785,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,632.00000	4,235,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		111.00000	56,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.99800	8.92600		11.00	0.00	0	400.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,546.00000	4,097,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,595.00000	1,812,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,857.00000	4,395,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,461.00000	1,664,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,244.00000	3,811,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,741.00000	1,974,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,615.00000	4,006,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,963.00000	1,688,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.04900	8.97500		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,815.00000	3,461,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,586.00000	3,907,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,069.00000	3,702,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,385.00000	3,693,000	10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Call		3,568.00000	3,228,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,797.00000	4,132,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.67100	1.66800			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		225.00000	217,000		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		363.00000	354,000		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		88.00000	80,000		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			1.81300	1.81000			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		149.00000	156,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		25.00000	32,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		273.00000	280,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			3.01100	3.01100			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		492.00000	492,000		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		1,119.00000	1,119,000		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		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		139.00000	139,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.07800	3.07800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.05	Put		346.00000	346,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		271.00000	271,000	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		966.00000	966,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.69500	7.61400		3.75	0.00	0	1,364.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,038.00000	4,735,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.75700	7.67100		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,054.00000	2,787,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		159.00000	197,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,208.00000	2,938,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		141.00000	176,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,901.00000	2,639,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		178.00000	221,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.79400	7.70100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,761.00000	1,566,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		762.00000	879,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,875.00000	1,673,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		710.00000	820,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,651.00000	1,462,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		818.00000	941,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.01400	3.05000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/08/2010	Bond Future	3.05	Call		0.00000	625,000	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		0.00000	1,485,000	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		0.00000	244,000	0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.05500	3.05000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	86,000	0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	768,000	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		0.00000	948,000	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.41800	8.35800	6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,552.00000	4,238,000	6.47	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	1,000	6.47	0	0.00
R203	On	04/11/2010	Bond Future			8.49500	8.43300	6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,338.00000	4,066,000	6.99	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		283.00000	326,000	6.99	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,551.00000	4,275,000	7.04	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		255.00000	294,000	7.04	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,127.00000	3,859,000	6.94	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		314.00000	361,000	6.94	0	0.00
R203	On	03/02/2011	Bond Future			8.55700	8.49100	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		1,858.00000	1,692,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,814.00000	1,973,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,997.00000	1,823,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,706.00000	1,857,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,727.00000	1,567,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,930.00000	2,095,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.50700	8.45700		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,472.00000	4,183,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2.00000	3,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,569.00000	1,330,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		171.00000	221,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,807.00000	1,556,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		124.00000	163,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,403.00000	1,629,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		191.00000	127,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.57700	8.52500		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,390.00000	4,142,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		393.00000	439,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,619.00000	4,368,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		355.00000	398,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,163.00000	3,920,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		435.00000	486,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.63200	8.57800		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,899.00000	1,755,000	7.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		2,331.00000	2,484,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,043.00000	1,893,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,198.00000	2,345,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,762.00000	1,624,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,472.00000	2,631,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.57500	7.51400		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,300.00000	4,119,000	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			7.63700	7.57100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,632.00000	2,466,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		90.00000	107,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,756.00000	2,588,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		79.00000	95,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,509.00000	2,345,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		102.00000	121,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.66900	7.59700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,503.00000	1,377,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		469.00000	528,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,597.00000	1,467,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		435.00000	491,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,412.00000	1,290,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		505.00000	569,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.62600	8.56600		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,417.00000	5,056,000	8.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	1,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		4,015.00000	3,658,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		7.00000	11,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,021.00000	2,342,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		90.00000	50,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.69200	8.63000		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,115.00000	3,823,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		547.00000	620,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,344.00000	4,047,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		496.00000	564,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,889.00000	3,604,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		602.00000	682,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.74400	8.67900		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,443.00000	2,239,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,034.00000	2,205,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,611.00000	2,400,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,915.00000	2,079,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,282.00000	2,086,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,161.00000	2,339,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.71600	8.65600		8.50	0.00	0	11,285.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,086.00000	4,713,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2.00000	4,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.78200	8.72000		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,877.00000	3,586,000	9.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		697.00000	786,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,107.00000	3,809,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		634.00000	717,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,652.00000	3,368,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		765.00000	861,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.83400	8.77000		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,228.00000	2,033,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,349.00000	2,539,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,391.00000	2,188,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,210.00000	2,392,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,072.00000	1,885,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,496.00000	2,695,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.93200	8.86200		12.75	0.00	0	2,406.00
R209	On	05/08/2010	Bond Future	8.75	Call		546.00000	357,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,437.00000	1,797,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.98100	8.90900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,671.00000	2,357,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,966.00000	2,211,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,894.00000	2,565,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,806.00000	2,036,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,456.00000	2,157,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,137.00000	2,397,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.02000	8.94600		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,357.00000	3,049,000	14.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Put		2,940.00000	3,202,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,573.00000	3,254,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,774.00000	3,025,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,146.00000	2,849,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,115.00000	3,388,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.07400	3.10000			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		0.00000	338,000		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		0.00000	983,000		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		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	313,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.12200	3.10000			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	282,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	357,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	926,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73200	2.75000			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	105,000		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		0.00000	397,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		0.00000	187,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83400	2.75000		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		0.00000	473,000	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		0.00000	191,000	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		0.00000	755,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01100	3.00000		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		0.00000	105,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		0.00000	370,000	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		0.00000	581,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.07900	3.00000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	735,000	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		0.00000	269,000	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		0.00000	1,203,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			319.21200	320.38000		0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			324.52300	325.71100			0.00	0	0.00

Total for Derivatives : **120,870,107.30** **21,586** **806,275.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.70000	6.59500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.75500	7.65000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.91500	8.78500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.74000	1.74000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			3.02000	3.02000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.67500	7.52000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.02000	3.00000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.39500	8.27500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.48500	8.38000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.55500	7.41000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.60500	8.49000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.69500	8.56000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.92000	8.78000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.08000	3.08000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.02000	3.05000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										120,870,107.30	21,586	806,275.00