



Daily MTM Report

Daily summary for: 29/07/2010

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			7.37470	7.40380		14.29	139,374,455.30	18,899	240,133.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,446.00000	8,475,000	45.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,446.00000	6,475,000	43.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,446.00000	4,475,000	37.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	27.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,446.00000	2,475,000	27.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		574.00000	545,000	16.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		20.00000	20,000	16.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,554.00000	1,525,000	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,554.00000	2,525,000	20.29	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,554.00000	3,525,000	27.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,396.00000	8,425,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,396.00000	6,425,000	43.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,396.00000	4,425,000	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,396.00000	2,425,000	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		48.00000	40,000	16.52	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		444.00000	465,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		620.00000	591,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		16.00000	16,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,604.00000	1,575,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,604.00000	2,575,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,604.00000	3,575,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		41.00000	34,000	16.77	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		487.00000	509,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,496.00000	8,525,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,496.00000	6,525,000	43.27	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	11.90	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,496.00000	4,525,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,496.00000	2,525,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		35.00000	29,000	17.01	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		531.00000	554,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		528.00000	500,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	25,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,504.00000	1,475,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,504.00000	2,475,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,504.00000	3,475,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,546.00000	8,575,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,546.00000	6,575,000	43.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,546.00000	4,575,000	37.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,546.00000	2,575,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		30.00000	25,000	17.26	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		576.00000	600,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		484.00000	456,000	16.07	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		30.00000	31,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,454.00000	1,425,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,454.00000	2,425,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,454.00000	3,425,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,646.00000	8,675,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,646.00000	6,675,000	43.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,646.00000	4,675,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,646.00000	2,675,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		22.00000	18,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		668.00000	693,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		399.00000	372,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		45.00000	47,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,354.00000	1,325,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,354.00000	2,325,000	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,354.00000	3,325,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,696.00000	8,725,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,696.00000	6,725,000	43.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,696.00000	4,725,000	38.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,696.00000	2,725,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		19.00000	16,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		715.00000	741,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		359.00000	332,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		55.00000	57,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,304.00000	1,275,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,304.00000	2,275,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,304.00000	3,275,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,746.00000	8,775,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,746.00000	6,775,000	43.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,746.00000	4,775,000	38.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,746.00000	2,775,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		16.00000	13,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		762.00000	788,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		320.00000	294,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		66.00000	69,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,254.00000	1,225,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,254.00000	2,225,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,254.00000	3,225,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,896.00000	8,925,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,896.00000	6,925,000	43.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,896.00000	4,925,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,896.00000	2,925,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		216.00000	191,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		112.00000	116,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,105.00000	1,076,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,104.00000	2,075,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.75	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	4.30	Call		3,104.00000	3,075,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,846.00000	8,875,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,846.00000	6,875,000	43.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,846.00000	4,875,000	38.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,846.00000	2,875,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		12.00000	10,000	18.74	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		858.00000	885,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		249.00000	223,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		95.00000	98,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,155.00000	1,126,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,154.00000	2,125,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,154.00000	3,125,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,996.00000	9,025,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,996.00000	7,025,000	43.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.18	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	13/09/2010	Foreign Exchange Future	12.40	Put		4,996.00000	5,025,000	39.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,996.00000	3,025,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		8.00000	6,000	19.48	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,004.00000	1,031,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		158.00000	140,000	14.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		154.00000	165,000	14.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,006.00000	977,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,004.00000	1,975,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,004.00000	2,975,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		10.00000	8,000	18.99	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		906.00000	933,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,296.00000	8,325,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,296.00000	6,325,000	43.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,296.00000	4,325,000	36.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,296.00000	2,325,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		65.00000	55,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		361.00000	380,000	16.02	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		714.00000	685,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		10.00000	10,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,704.00000	1,675,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,704.00000	2,675,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,704.00000	3,675,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,346.00000	8,375,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,346.00000	6,375,000	43.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,346.00000	4,375,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,346.00000	2,375,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		56.00000	47,000	16.27	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		402.00000	422,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		666.00000	638,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	13,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,654.00000	1,625,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,654.00000	2,625,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,654.00000	3,625,000	29.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,596.00000	8,625,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,596.00000	6,625,000	43.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,596.00000	4,625,000	37.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,596.00000	2,625,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		26.00000	21,000	17.51	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		622.00000	646,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		441.00000	413,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		37.00000	38,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,404.00000	1,375,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,404.00000	2,375,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,404.00000	3,375,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,796.00000	8,825,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,796.00000	6,825,000	43.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,796.00000	4,825,000	38.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,796.00000	2,825,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		14.00000	11,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		810.00000	836,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		283.00000	257,000	14.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		79.00000	82,000	14.96	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,205.00000	1,176,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,204.00000	2,175,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,204.00000	3,175,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,946.00000	8,975,000	45.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,946.00000	6,975,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,946.00000	4,975,000	39.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,946.00000	2,975,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		9.00000	7,000	19.24	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		955.00000	982,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		186.00000	162,000	14.29	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		132.00000	137,000	14.29	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,056.00000	1,027,000	18.73	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	6.35	Put		2.00000	2,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,054.00000	2,025,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,054.00000	3,025,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,897.00000	1,926,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,747.00000	1,776,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,151.00000	1,179,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		5.00000	4,000	20.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,299.00000	1,328,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	20.97	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,697.00000	1,726,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		2.00000	1,000	22.45	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,598.00000	1,626,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		4.00000	4,000	20.47	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,200.00000	1,229,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		284.00000	301,000	15.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		88.00000	76,000	15.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		76.00000	65,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		322.00000	340,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,102.00000	1,130,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		6.00000	5,000	19.98	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			7.47090	7.50080		15.08	8,591,535.00	1,150	45,590.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,449.00000	8,479,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,449.00000	6,479,000	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,450.00000	4,480,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		15.00000	14,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,464.00000	2,493,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		152.00000	143,000	17.46	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		601.00000	622,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		622.00000	598,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		71.00000	77,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,555.00000	1,525,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,551.00000	2,521,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,551.00000	3,521,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		74.00000	70,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,123.00000	1,149,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,499.00000	8,529,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,499.00000	6,529,000	30.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,500.00000	4,530,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		14.00000	13,000	24.62	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,513.00000	2,542,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		584.00000	561,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		83.00000	90,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,505.00000	1,475,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,501.00000	2,471,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,501.00000	3,471,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,549.00000	8,579,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,549.00000	6,579,000	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,550.00000	4,580,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		13.00000	12,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,562.00000	2,591,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		134.00000	126,000	17.93	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		683.00000	705,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		547.00000	524,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	103,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,455.00000	1,426,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,451.00000	2,422,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,451.00000	3,421,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,599.00000	8,629,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,599.00000	6,629,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,600.00000	4,630,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		12.00000	11,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,611.00000	2,640,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		125.00000	118,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		724.00000	747,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		512.00000	489,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		111.00000	118,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,406.00000	1,377,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,401.00000	2,372,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,401.00000	3,371,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		143.00000	134,000	17.69	0.00	0	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		642.00000	663,000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,649.00000	8,679,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,649.00000	6,679,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,650.00000	4,680,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		11.00000	10,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,660.00000	2,689,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		118.00000	111,000	18.41	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		767.00000	790,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		478.00000	456,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		127.00000	135,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,356.00000	1,327,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,352.00000	2,322,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,351.00000	3,321,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,699.00000	8,729,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,699.00000	6,729,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,700.00000	4,730,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		10.00000	9,000	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,709.00000	2,738,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		111.00000	104,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		810.00000	833,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		446.00000	424,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		145.00000	153,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,307.00000	1,278,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,302.00000	2,272,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,301.00000	3,271,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,749.00000	8,779,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,749.00000	6,779,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,750.00000	4,779,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		9.00000	9,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,758.00000	2,788,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		104.00000	98,000	18.88	392,000.00	4,000	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		853.00000	877,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		415.00000	393,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		164.00000	172,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,258.00000	1,229,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,252.00000	2,222,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,251.00000	3,221,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,949.00000	8,979,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,949.00000	6,979,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,949.00000	4,979,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		7.00000	6,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,956.00000	2,985,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		82.00000	78,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,031.00000	1,057,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		306.00000	285,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		255.00000	264,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,061.00000	1,033,000	14.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		10.00000	12,000	14.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,052.00000	2,022,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,051.00000	3,021,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,899.00000	8,929,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.25	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		6,899.00000	6,929,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,899.00000	4,929,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		7.00000	7,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,906.00000	2,936,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		87.00000	83,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		986.00000	1,012,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		331.00000	310,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		230.00000	239,000	15.04	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,110.00000	1,081,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	10,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,102.00000	2,072,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,101.00000	3,071,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		70.00000	67,000	20.54	335,000.00	5,000	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,169.00000	1,196,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,999.00000	9,029,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,999.00000	7,029,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,999.00000	5,029,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		6.00000	6,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,005.00000	3,035,000	24.66	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		78.00000	74,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,077.00000	1,103,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		283.00000	266,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		282.00000	295,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,013.00000	985,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	14,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,002.00000	1,973,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,001.00000	2,971,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		98.00000	93,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		897.00000	922,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,349.00000	8,379,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,349.00000	6,379,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,350.00000	4,380,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		18.00000	17,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,367.00000	2,396,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		174.00000	164,000	16.98	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		523.00000	543,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		702.00000	677,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		51.00000	56,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,654.00000	1,624,000	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,651.00000	2,621,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,651.00000	3,621,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,399.00000	8,429,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,399.00000	6,429,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,400.00000	4,430,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		17.00000	16,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,416.00000	2,445,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		163.00000	153,000	17.22	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		562.00000	582,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		661.00000	637,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		60.00000	66,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,604.00000	1,575,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,601.00000	2,571,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,601.00000	3,571,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,799.00000	8,829,000	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	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,799.00000	6,829,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,799.00000	4,829,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		9.00000	8,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,808.00000	2,837,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		385.00000	364,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		184.00000	193,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,209.00000	1,179,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,202.00000	2,172,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,201.00000	3,171,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,849.00000	8,879,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,849.00000	6,879,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,849.00000	4,879,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		8.00000	7,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,857.00000	2,886,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		92.00000	88,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		941.00000	967,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		358.00000	336,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		207.00000	215,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,159.00000	1,130,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	9,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,152.00000	2,122,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,151.00000	3,121,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,549.00000	7,579,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,549.00000	5,579,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		2.00000	2,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,551.00000	3,581,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		45.00000	44,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,594.00000	1,623,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,451.00000	4,421,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,642.00000	1,671,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		43.00000	42,000	22.92	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		31.00000	30,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,030.00000	2,059,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		40.00000	39,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,739.00000	1,768,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		29.00000	27,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,078.00000	2,106,000	24.59	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		186.00000	175,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		485.00000	504,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,451.00000	1,479,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		52.00000	50,000	21.97	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		345.00000	360,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		246.00000	231,000	15.79	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,356.00000	1,384,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		57.00000	55,000	21.49	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		214.00000	201,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		413.00000	430,000	16.27	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,546.00000	1,575,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		47.00000	46,000	22.44	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		313.00000	327,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		264.00000	248,000	15.56	992,000.00	4,000	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.56900	7.59940		15.73	13,048,956.00	1,724	4,905.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		258.00000	246,000	17.45	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		659.00000	677,000	17.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		246.00000	235,000	17.64	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		697.00000	716,000	17.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		271.00000	258,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		622.00000	639,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,066.00000	1,089,000	19.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		165.00000	158,000	19.35	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,942.00000	2,972,000	25.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		41.00000	41,000	25.73	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		234.00000	244,000	15.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		533.00000	513,000	15.47	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		0.00000	1,003,000	18.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		0.00000	172,000	18.97	516,000.00	3,000	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.66720	7.69860		16.14	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		586.00000	564,000	15.88	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		337.00000	347,000	15.88	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		561.00000	539,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		362.00000	372,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		612.00000	590,000	15.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		313.00000	323,000	15.81	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.52900	11.56540		13.99	357,399.00	31	21,546.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		28.00000	24,000	19.46	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,263.00000	1,295,000	19.46	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		32.00000	28,000	19.04	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,167.00000	1,199,000	19.04	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		30.00000	26,000	19.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,215.00000	1,247,000	19.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		542.00000	567,000	16.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		107.00000	96,000	16.09	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.67400	11.71180		14.43	9,712,768.00	832	12,442.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		354.00000	334,000	15.20	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		542.00000	560,000	15.20	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		508.00000	526,000	15.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		370.00000	350,000	15.05	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.82010	11.85840		14.95	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		593.00000	567,000	14.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		535.00000	547,000	14.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		571.00000	547,000	15.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		563.00000	577,000	15.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		615.00000	589,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		507.00000	519,000	14.88	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08470	0.08460		15.73	0.00	0	283.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		307.00000	308,000	17.36	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		137.00000	128,000	17.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08590	0.08590		21.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		410.00000	402,000	19.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		420.00000	412,000	19.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		164.00000	158,000	23.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,174.00000	1,168,000	23.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,047.00000	1,046,000	17.62	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		57.00000	56,000	17.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.65550	9.63990		12.76	0.00	0	16,336.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		1.00000	1,000	19.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,026.00000	2,010,000	19.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		39.00000	39,000	14.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		599.00000	584,000	14.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		877.00000	861,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		17.00000	16,000	15.72	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		429.00000	414,000	13.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		69.00000	69,000	13.98	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		279.00000	265,000	13.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		119.00000	120,000	13.29	90,000.00	750	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		402.00000	413,000	13.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		62.00000	58,000	13.62	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.77710	9.76180		13.16	9,777.10	1	6,609.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,438.00000	10,423,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,438.00000	8,423,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,438.00000	6,423,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,440.00000	4,425,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		24.00000	22,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,462.00000	2,445,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		69.00000	66,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,507.00000	1,489,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		192.00000	188,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		630.00000	611,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		667.00000	674,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		105.00000	97,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,573.00000	1,587,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	10,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		29.00000	28,000	20.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,317.00000	2,301,000	20.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,488.00000	10,473,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,488.00000	8,473,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,488.00000	6,473,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		2.00000	1,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,490.00000	4,474,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		22.00000	21,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,510.00000	2,494,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		66.00000	63,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,554.00000	1,536,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		181.00000	177,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		669.00000	650,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		631.00000	637,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		119.00000	110,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,524.00000	1,538,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	11,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,188.00000	11,173,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,188.00000	9,173,000	28.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,188.00000	7,173,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,189.00000	5,174,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		8.00000	7,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,196.00000	3,180,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		34.00000	32,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,222.00000	2,205,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		86.00000	83,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,274.00000	1,256,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		258.00000	255,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		446.00000	428,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		866.00000	877,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		54.00000	50,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,088.00000	11,073,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,088.00000	9,073,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,088.00000	7,073,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,089.00000	5,074,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		9.00000	9,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,097.00000	3,082,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		39.00000	37,000	20.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,127.00000	2,110,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		95.00000	92,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,183.00000	1,165,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		292.00000	289,000	13.53	216,750.00	750	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		380.00000	362,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		952.00000	964,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		40.00000	37,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,238.00000	10,223,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,238.00000	8,223,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,239.00000	6,223,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,240.00000	4,225,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		31.00000	30,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,269.00000	2,253,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		82.00000	79,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,320.00000	1,302,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		243.00000	240,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		481.00000	463,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		825.00000	834,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		63.00000	57,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,770.00000	1,784,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	7,000	16.23	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	20.10	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,338.00000	10,323,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,338.00000	8,323,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,338.00000	6,323,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,340.00000	4,325,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		27.00000	26,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,365.00000	2,349,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		75.00000	72,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,413.00000	1,395,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		216.00000	212,000	14.43	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		554.00000	535,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		744.00000	752,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		82.00000	75,000	12.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,671.00000	1,686,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	9,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,638.00000	10,623,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,638.00000	8,623,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,638.00000	6,623,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,639.00000	4,624,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		18.00000	17,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,656.00000	2,640,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		58.00000	55,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,696.00000	1,678,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		153.00000	149,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		791.00000	772,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		527.00000	531,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		165.00000	154,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,378.00000	1,391,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	14,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,788.00000	10,773,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,788.00000	8,773,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,788.00000	6,773,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,789.00000	4,774,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		14.00000	13,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,802.00000	2,786,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		51.00000	49,000	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,839.00000	1,822,000	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		130.00000	126,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		918.00000	899,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		435.00000	436,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		223.00000	209,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,232.00000	1,246,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	19,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,088.00000	10,073,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,088.00000	8,073,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	25.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,089.00000	6,073,000	25.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,090.00000	4,075,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,918.00000	1,933,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	6,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,138.00000	10,123,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,138.00000	8,123,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,139.00000	6,123,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,140.00000	4,125,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		36.00000	34,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,174.00000	2,157,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		91.00000	87,000	17.34	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	10.90	Put		1,229.00000	1,210,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		274.00000	272,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		412.00000	395,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		909.00000	920,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	43,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,868.00000	1,883,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,188.00000	10,173,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,188.00000	8,173,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,189.00000	6,173,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,190.00000	4,175,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,819.00000	1,834,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		7.00000	7,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		709.00000	690,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		171.00000	167,000	15.16	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		407.00000	407,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		245.00000	230,000	13.12	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		0.00000	600,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		0.00000	123,000	13.05	138,375.00	1,125	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.90000	9.88460		13.65	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		477.00000	473,000	13.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put	392.00000	373,000	13.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call	453.00000	449,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put	418.00000	399,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	502.00000	499,000	13.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	367.00000	349,000	13.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	256.00000	240,000	13.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	641.00000	640,000	13.39	3,914,240.00	6,116	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	799.00000	775,000	15.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	284.00000	275,000	15.16	1,681,900.00	6,116	14,937.00
AL7T	On	05/08/2010	Index Future			357.13400	357.71700		71,426,800.00	20	38.00
ALBI	On	05/08/2010	Index Future			328.17400	328.44700		2,188,920,580.00	667	1,205.00
ALBI	On	04/11/2010	Index Future			333.63600	333.91300		0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62260	6.57920	10.57	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		25.00000	12.53	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		346.00000	12.53	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.63590	6.59260	12.09	0.00	0	8,119.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		104.00000	12.93	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		411.00000	12.93	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		450.00000	13.10	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		93.00000	13.10	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.64890	6.60600	12.57	0.00	0	25.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		236.00000	12.78	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		330.00000	12.78	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	14/03/2011	Foreign Exchange Future	6.75	Call		219.00000	227,000	12.99	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		363.00000	328,000	12.99	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		253.00000	263,000	12.57	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		297.00000	264,000	12.57	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.12770	7.13690		10.21	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		26.00000	21,000	12.68	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		389.00000	393,000	12.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.20810	7.21770		10.29	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		57.00000	55,000	11.96	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		539.00000	547,000	11.96	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		50.00000	48,000	12.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		582.00000	590,000	12.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		64.00000	62,000	11.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		496.00000	504,000	11.79	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			144.94700	145.03300			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			147.35900	147.44700			0.00	0	0.00
GOVI On	05/08/2010	GOVI			329.11800	329.40300		6.57	3,291,180.00	1	171.00
GOVI On	05/08/2010	GOVI	315.60	Call		138,030.00000	135,180,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		0.00000	0,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			334.59500	334.88400			0.00	0	116.00
GOVI On	04/11/2010	GOVI	329.00	Call		58,840.00000	55,950,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		58,740.00000	55,850,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	58,940.00000	56,050,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	05/08/2010	Index Future			381.83400	380.86500		0.00	0	501.00
ILBI	On	04/11/2010	Index Future			388.29900	387.31200		0.00	0	0.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.55000	6.50000		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.33000	6.37000		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.24000	6.25000		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.22000	6.22000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			6.19000	6.19000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.25000	6.25000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.33000	6.33000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.50000	6.50000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.72000	6.72000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.96000	6.96000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.06000	7.06000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			322.70800	322.91600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			328.07800	328.28900			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.59400	7.57500		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,472.00000	5,381,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		4,334.00000	4,243,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		6,596.00000	6,505,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		3,182.00000	3,091,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		497.00000	547,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		137.00000	96,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.64800	7.62700		4.50	0.00	0	4,155.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,040.00000	3,951,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		136.00000	143,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,242.00000	4,152,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		119.00000	125,000	4.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Call		3,840.00000	3,752,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		155.00000	163,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,390.00000	1,442,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		809.00000	765,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.68000	7.65800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,059.00000	1,997,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,015.00000	1,049,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,201.00000	2,137,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		943.00000	975,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,921.00000	1,861,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,092.00000	1,127,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.53400	8.53500		10.00	0.00	0	13,181.00
R186	On	05/08/2010	Bond Future	9.25	Call		6,724.00000	6,734,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,162.00000	2,153,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		78.00000	59,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		11,089.00000	11,098,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		13,174.00000	13,184,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		4,442.00000	4,450,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		830.00000	783,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		485.00000	448,000	9.16	0.00	0	144.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future			8.58500	8.58500		11.00	1,808,633.70	15	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		6,837.00000	6,828,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		652.00000	643,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		7,215.00000	7,206,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		585.00000	576,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		6,466.00000	6,456,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		729.00000	719,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,857.00000	1,844,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,439.00000	3,426,000	10.33	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.62300	8.62400		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,646.00000	5,643,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,133.00000	2,121,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,962.00000	5,960,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		1,994.00000	1,983,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,336.00000	5,333,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,281.00000	2,269,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.39200	1.37900			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		1,024.00000	988,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Call		1,162.00000	1,126,000		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		887.00000	851,000		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			1.50000	1.48400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R189	On	04/11/2010	Bond Future	1.75	Call		663.00000		623,000	0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000		0,000	0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		787.00000		747,000	0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000		0,000	0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		538.00000		498,000	0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000		0,000	0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.96700	2.98600			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		808.00000		1,049,000	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		1,435.00000		1,677,000	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		177.00000		419,000	0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000		0,000	0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.03300	3.05300			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000		210,000	0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		37.00000		0,000	0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		579.00000		827,000	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		657.00000		410,000	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.53400	7.50500	3.75		0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,447.00000		5,338,000	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000		0,000	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.58500	7.55300	4.00	966,681.99		9	1,364.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.50	Call		3,403.00000	3,296,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		87.00000	95,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,563.00000	3,456,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		76.00000	83,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,243.00000	3,138,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		99.00000	108,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.61100	7.57700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,000.00000	1,918,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		583.00000	616,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,122.00000	2,039,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		540.00000	571,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,881.00000	1,802,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		631.00000	666,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.03800	3.10800			0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Call		0.00000	208,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		997.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		0.00000	1,068,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		137.00000	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		1,866.00000	661,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.07900	3.15000			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		1,699.00000	496,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	357,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.10	Put		845.00000	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		2,561.00000	1,359,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.09500	8.07600		6.00	60,720,639.32	583	3,184.00
R203	On	05/08/2010	Bond Future	9.25	Call		6,047.00000	5,945,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.15700	8.13700		6.75	1,322,317.75	13	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,672.00000	5,572,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		95.00000	98,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,902.00000	5,802,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		83.00000	87,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,443.00000	5,344,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		108.00000	112,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.20400	8.18200		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,688.00000	2,613,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,103.00000	1,139,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,859.00000	2,781,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,028.00000	1,061,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,524.00000	2,451,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,186.00000	1,224,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.22500	8.20600		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		5,942.00000	5,829,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		2,871.00000	2,758,000	6.71	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	05/08/2010	Bond Future	8.70	Put		1.00000	0,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		3,155.00000	3,042,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		259.00000	281,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		519.00000	429,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.28300	8.26300		7.50	1,014,192.90	10	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,649.00000	5,540,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		154.00000	161,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,899.00000	5,789,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		137.00000	142,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,401.00000	5,293,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		175.00000	183,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.32700	8.30500		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,641.00000	2,563,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,551.00000	1,596,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,817.00000	2,736,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,450.00000	1,492,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,472.00000	2,396,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,660.00000	1,708,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.41400	7.39500		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,655.00000	4,598,000	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			7.46200	7.44100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,949.00000	2,893,000	3.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R206	On	04/11/2010	Bond Future	8.50	Put		45.00000	47,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,078.00000	3,021,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		39.00000	41,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,821.00000	2,765,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		51.00000	54,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.48000	7.45700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,735.00000	1,689,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		338.00000	352,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,836.00000	1,789,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		312.00000	324,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,637.00000	1,592,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		368.00000	382,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.29500	8.26500		7.75	17,630,690.76	188	4,451.00
R207	On	05/08/2010	Bond Future	9.50	Call		7,254.00000	7,069,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		5,846.00000	5,661,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		439.00000	520,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		346.00000	242,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.34800	8.31700		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,642.00000	5,469,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		202.00000	217,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,899.00000	5,725,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		179.00000	193,000	8.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Call		5,387.00000	5,216,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		228.00000	245,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.38800	8.35600		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,518.00000	3,386,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,217.00000	1,275,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,723.00000	3,587,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,135.00000	1,189,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,319.00000	3,190,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,306.00000	1,367,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.39500	8.35500		8.50	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		6,996.00000	6,739,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.44900	8.40800		9.50	1,069,581.12	12	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		5,400.00000	5,169,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		274.00000	302,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,662.00000	5,428,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		243.00000	268,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		5,140.00000	4,912,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		307.00000	338,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.49000	8.44800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,279.00000	3,109,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,427.00000	1,517,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,483.00000	3,308,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,329.00000	1,415,000	8.67	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	03/02/2011	Bond Future	8.70	Call		3,082.00000	2,917,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,533.00000	1,629,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.49300	8.50400		12.75	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,071.00000	2,145,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		50.00000	32,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.53100	8.54200		14.50	617,149.68	8	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		4,498.00000	4,559,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		834.00000	803,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		4,794.00000	4,857,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		747.00000	719,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,208.00000	4,266,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		930.00000	896,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.56000	8.57100		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,100.00000	5,155,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,681.00000	1,645,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,371.00000	5,428,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,570.00000	1,536,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,832.00000	4,886,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,799.00000	1,762,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.02800	3.04700			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		690.00000	939,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		1,335.00000	1,584,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/08/2010	Bond Future	3.05	Call		39.00000	288,000	0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000	0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.07500	3.09500		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		64.00000	321,000	0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000	0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		703.00000	960,000	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		580.00000	323,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.77400	2.77300		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	0,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Put		134.00000	140,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		157.00000	152,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	1,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		427.00000	433,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.87700	2.87600		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		708.00000	713,000	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		426.00000	432,000	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		990.00000	996,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.02700	3.02600		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Put		247.00000	256,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		227.00000	218,000		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		724.00000	733,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.09500	3.09500			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		883.00000	883,000		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		417.00000	417,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,351.00000	1,351,000		0.00	0	0.00
TRT1	On	05/08/2010	Index Future			325.24200	325.52000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			330.65400	330.93700			0.00	0	0.00
Total for Derivatives :										2,528,159,602.62	55,020	990,635.00

i-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			6.54000	6.52000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.59000	7.57000			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	21/12/2026	Spot Bond			8.53000	8.52500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.42000	1.41000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.97000	2.99000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.52500	7.50500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.04000	3.11000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.09000	8.06500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.22000	8.20000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.41000	7.39000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.29000	8.25500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.38500	8.35000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.48500	8.49000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.03000	3.05000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.78000	2.78000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.03000	3.03000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										2,528,159,602.62	55,020	990,635.00