



Daily MTM Report

Daily summary for: 30/07/2010

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			7.35680	7.37470		14.60	86,758,742.40	11,793	241,871.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,475.00000	8,493,000	44.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	42.10	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,475.00000	6,493,000	42.10	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	37.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,475.00000	4,493,000	37.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	27.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,475.00000	2,493,000	27.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		545.00000	529,000	16.60	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		20.00000	22,000	16.60	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,525.00000	1,507,000	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,525.00000	2,507,000	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,525.00000	3,507,000	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,425.00000	8,443,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,425.00000	6,443,000	42.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	37.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,425.00000	4,443,000	37.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,425.00000	2,443,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		40.00000	38,000	16.82	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		465.00000	481,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		591.00000	574,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		16.00000	17,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,575.00000	1,557,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,575.00000	2,557,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,575.00000	3,557,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		34.00000	32,000	17.07	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		509.00000	525,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,525.00000	8,543,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,525.00000	6,543,000	42.17	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	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,525.00000	4,543,000	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,525.00000	2,543,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		29.00000	28,000	17.31	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		554.00000	571,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		500.00000	484,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		25.00000	27,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,475.00000	1,457,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,475.00000	2,457,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,475.00000	3,457,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,575.00000	8,593,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,575.00000	6,593,000	42.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,575.00000	4,593,000	37.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,575.00000	2,593,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		25.00000	23,000	17.56	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		600.00000	616,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		456.00000	441,000	16.20	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	6.95	Put		31.00000	34,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,425.00000	1,407,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,425.00000	2,407,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,425.00000	3,407,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,675.00000	8,693,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,675.00000	6,693,000	42.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,675.00000	4,693,000	38.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,675.00000	2,693,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		18.00000	17,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		693.00000	710,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		372.00000	358,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		47.00000	51,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,325.00000	1,307,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,325.00000	2,307,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,325.00000	3,307,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	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	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,725.00000	8,743,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,725.00000	6,743,000	42.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,725.00000	4,743,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,725.00000	2,743,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		16.00000	15,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		741.00000	758,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		332.00000	318,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		57.00000	61,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,275.00000	1,257,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,275.00000	2,257,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,275.00000	3,257,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,775.00000	8,793,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,775.00000	6,793,000	42.56	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		4,775.00000	4,793,000	38.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	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	10.15	Put		2,775.00000	2,793,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		13.00000	12,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		788.00000	805,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		294.00000	281,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		69.00000	74,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,225.00000	1,207,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,225.00000	2,207,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,225.00000	3,207,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,925.00000	8,943,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,925.00000	6,943,000	42.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,925.00000	4,943,000	38.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,925.00000	2,943,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		191.00000	182,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		116.00000	125,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,076.00000	1,058,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,075.00000	2,057,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.70	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	4.30	Call		3,075.00000	3,057,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,875.00000	8,893,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,875.00000	6,893,000	42.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,875.00000	4,893,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,875.00000	2,893,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		10.00000	9,000	19.04	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		885.00000	902,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		223.00000	213,000	15.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		98.00000	106,000	15.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,126.00000	1,108,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,125.00000	2,107,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,125.00000	3,107,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,025.00000	9,043,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,025.00000	7,043,000	42.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,025.00000	5,043,000	38.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,025.00000	3,043,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		6.00000	6,000	19.78	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,031.00000	1,049,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		140.00000	133,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		165.00000	176,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		977.00000	959,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,975.00000	1,957,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,975.00000	2,957,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		8.00000	8,000	19.29	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		933.00000	951,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,325.00000	8,343,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,325.00000	6,343,000	41.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,325.00000	4,343,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,325.00000	2,343,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		55.00000	52,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		380.00000	395,000	16.33	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		685.00000	668,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		10.00000	11,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,675.00000	1,657,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,675.00000	2,657,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,675.00000	3,657,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,375.00000	8,393,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,375.00000	6,393,000	41.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,375.00000	4,393,000	37.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,375.00000	2,393,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		47.00000	45,000	16.57	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		422.00000	438,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		638.00000	621,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		13.00000	14,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,625.00000	1,607,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,625.00000	2,607,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,625.00000	3,607,000	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	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,625.00000	8,643,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,625.00000	6,643,000	42.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,625.00000	4,643,000	37.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,625.00000	2,643,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		21.00000	20,000	17.81	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		646.00000	663,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		413.00000	398,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		38.00000	41,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,375.00000	1,357,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,375.00000	2,357,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,375.00000	3,357,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,825.00000	8,843,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,825.00000	6,843,000	42.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,825.00000	4,843,000	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,825.00000	2,843,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		11.00000	11,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		836.00000	854,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		257.00000	246,000	15.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		82.00000	89,000	15.20	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,176.00000	1,158,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,175.00000	2,157,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,175.00000	3,157,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,975.00000	8,993,000	44.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,975.00000	6,993,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,975.00000	4,993,000	38.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,975.00000	2,993,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		7.00000	7,000	19.53	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		982.00000	1,000,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		162.00000	154,000	14.60	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		137.00000	147,000	14.60	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,027.00000	1,009,000	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,025.00000	2,007,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,025.00000	3,007,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,926.00000	1,944,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,776.00000	1,794,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,179.00000	1,197,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		4.00000	4,000	20.52	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,328.00000	1,346,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	21.26	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,726.00000	1,744,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	22.74	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,626.00000	1,644,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		4.00000	3,000	20.77	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,229.00000	1,246,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		301.00000	315,000	15.83	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		76.00000	72,000	15.83	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		65.00000	61,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		340.00000	354,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,130.00000	1,147,000	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		5.00000	4,000	20.27	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			7.45350	7.47090		15.16	1,565,235.00	210	45,798.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,479.00000	8,497,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,479.00000	6,497,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,480.00000	4,498,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		14.00000	12,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,493.00000	2,509,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		143.00000	136,000	17.38	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		622.00000	633,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		598.00000	582,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		77.00000	79,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,525.00000	1,507,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,521.00000	2,504,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,521.00000	3,504,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		70.00000	64,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,149.00000	1,161,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,529.00000	8,547,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,529.00000	6,547,000	30.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,530.00000	4,548,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		13.00000	11,000	24.20	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,542.00000	2,558,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		561.00000	544,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		90.00000	91,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,475.00000	1,458,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,471.00000	2,454,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,471.00000	3,454,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,579.00000	8,597,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,579.00000	6,597,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,580.00000	4,597,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		12.00000	10,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,591.00000	2,607,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		126.00000	119,000	17.82	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		705.00000	716,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		524.00000	509,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		103.00000	106,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,426.00000	1,408,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,422.00000	2,404,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,421.00000	3,404,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,629.00000	8,647,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,629.00000	6,647,000	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,630.00000	4,647,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		11.00000	9,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,640.00000	2,656,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		118.00000	111,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		747.00000	758,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		489.00000	474,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		118.00000	121,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,377.00000	1,359,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	6,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,372.00000	2,354,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,371.00000	3,354,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		134.00000	127,000	17.60	0.00	0	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		663.00000	674,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,679.00000	8,697,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,679.00000	6,697,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,680.00000	4,697,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		10.00000	9,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,689.00000	2,706,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		111.00000	104,000	18.26	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		790.00000	801,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		456.00000	442,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		135.00000	139,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,327.00000	1,309,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,322.00000	2,304,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,321.00000	3,304,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,729.00000	8,747,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,729.00000	6,747,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,730.00000	4,747,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		9.00000	8,000	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,738.00000	2,755,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		104.00000	98,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		833.00000	845,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		424.00000	410,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		153.00000	157,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,278.00000	1,260,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,272.00000	2,254,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,271.00000	3,254,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,779.00000	8,797,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,779.00000	6,797,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,779.00000	4,797,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		9.00000	7,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,788.00000	2,804,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		98.00000	92,000	18.71	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		877.00000	889,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		393.00000	381,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		172.00000	178,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,229.00000	1,210,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		8.00000	7,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,222.00000	2,204,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,221.00000	3,204,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,979.00000	8,997,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,979.00000	6,997,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,979.00000	4,997,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		6.00000	5,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,985.00000	3,002,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		78.00000	72,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,057.00000	1,069,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		285.00000	277,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		264.00000	274,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,033.00000	1,014,000	13.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	11,000	13.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,022.00000	2,005,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,021.00000	3,004,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,929.00000	8,947,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,929.00000	6,947,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,929.00000	4,947,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		7.00000	6,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,936.00000	2,953,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		83.00000	76,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,012.00000	1,023,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		310.00000	300,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		239.00000	247,000	15.09	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,081.00000	1,063,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	10,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,072.00000	2,055,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,071.00000	3,054,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		67.00000	61,000	20.26	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,196.00000	1,208,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,029.00000	9,047,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,029.00000	7,047,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,029.00000	5,047,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		6.00000	5,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,035.00000	3,052,000	24.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		74.00000	68,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,103.00000	1,115,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		266.00000	257,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		295.00000	304,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		985.00000	967,000	13.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	14,000	13.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,973.00000	1,955,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,971.00000	2,954,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		93.00000	86,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		922.00000	933,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,379.00000	8,397,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,379.00000	6,397,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,380.00000	4,398,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		17.00000	14,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,396.00000	2,411,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		164.00000	156,000	16.93	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		543.00000	553,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		677.00000	660,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		56.00000	57,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,624.00000	1,607,000	17.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	4,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,621.00000	2,604,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,621.00000	3,604,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,429.00000	8,447,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,429.00000	6,447,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,430.00000	4,448,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		16.00000	13,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,445.00000	2,460,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		153.00000	145,000	17.15	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		582.00000	592,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		637.00000	620,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		66.00000	67,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,575.00000	1,557,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,571.00000	2,554,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,571.00000	3,554,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,829.00000	8,847,000	33.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,829.00000	6,847,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,829.00000	4,847,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		8.00000	7,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,837.00000	2,854,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		364.00000	352,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		193.00000	199,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,179.00000	1,161,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,172.00000	2,154,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,171.00000	3,154,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,879.00000	8,897,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,879.00000	6,897,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,879.00000	4,897,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		7.00000	6,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,886.00000	2,903,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		88.00000	81,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		967.00000	978,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		336.00000	326,000	15.03	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		215.00000	223,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,130.00000	1,112,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,122.00000	2,105,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,121.00000	3,104,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,579.00000	7,597,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,579.00000	5,597,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		2.00000	2,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,581.00000	3,599,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		44.00000	38,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,623.00000	1,635,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,421.00000	4,404,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,671.00000	1,684,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		42.00000	37,000	22.48	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		30.00000	25,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,059.00000	2,072,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		39.00000	34,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,768.00000	1,781,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		27.00000	23,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,106.00000	2,120,000	24.07	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	7.80	Call		175.00000	167,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		504.00000	514,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,479.00000	1,491,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		50.00000	44,000	21.59	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		360.00000	369,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		231.00000	222,000	15.82	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,384.00000	1,396,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		55.00000	49,000	21.15	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		201.00000	193,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		430.00000	440,000	16.27	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,575.00000	1,587,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		46.00000	40,000	22.04	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		327.00000	336,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		248.00000	239,000	15.60	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.55150	7.56900		15.66	151,030.00	20	4,905.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		246.00000	236,000	17.31	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		677.00000	685,000	17.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		235.00000	225,000	17.49	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		716.00000	724,000	17.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		258.00000	248,000	17.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		639.00000	647,000	17.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,089.00000	1,098,000	19.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		158.00000	149,000	19.14	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,972.00000	2,984,000	25.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		41.00000	35,000	25.17	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		244.00000	246,000	15.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		513.00000	497,000	15.30	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,003.00000	1,012,000	18.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		172.00000	163,000	18.77	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.65020	7.66720		16.00	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		564.00000	548,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		347.00000	348,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		539.00000	524,000	15.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		372.00000	374,000	15.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		590.00000	574,000	15.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		323.00000	324,000	15.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.51360	11.52900		14.05	287,840.00	25	21,521.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		24.00000	22,000	19.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,295.00000	1,308,000	19.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		28.00000	26,000	19.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,199.00000	1,212,000	19.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		26.00000	24,000	19.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,247.00000	1,260,000	19.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		567.00000	577,000	16.15	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		96.00000	91,000	16.15	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.65970	11.67400		14.47	0.00	0	12,442.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		334.00000	327,000	15.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		560.00000	567,000	15.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		526.00000	533,000	15.09	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		350.00000	343,000	15.09	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.80560	11.82010		14.91	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		567.00000	556,000	14.91	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		547.00000	550,000	14.91	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		547.00000	537,000	15.03	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		577.00000	581,000	15.03	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		589.00000	578,000	14.84	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		519.00000	522,000	14.84	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08490	0.08470		16.17	1,698.00	20	293.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		308.00000	324,000	17.80	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		128.00000	124,000	17.80	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08610	0.08590		21.27	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		402.00000	417,000	19.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		412.00000	407,000	19.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		158.00000	166,000	23.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,168.00000	1,156,000	23.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,046.00000	1,064,000	17.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		56.00000	54,000	17.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.57660	9.65550		12.96	1,608,868.80	168	16,504.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		1.00000	1,000	20.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,010.00000	2,089,000	20.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		39.00000	31,000	15.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		584.00000	654,000	15.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		861.00000	936,000	16.25	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	10.50	Call		16.00000	13,000	16.25	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		414.00000	478,000	14.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		69.00000	55,000	14.52	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		265.00000	320,000	13.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		120.00000	97,000	13.83	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		413.00000	351,000	13.64	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		58.00000	74,000	13.64	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.69870	9.77710			16,012,553.70	1,651	8,260.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,423.00000	10,501,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,423.00000	8,501,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,423.00000	6,501,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		2.00000	1,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,425.00000	4,502,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		22.00000	19,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,445.00000	2,520,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		66.00000	59,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,489.00000	1,560,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		188.00000	171,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		611.00000	672,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		674.00000	621,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		97.00000	122,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,587.00000	1,512,000	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	8.20	Put		10.00000	13,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		28.00000	23,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,301.00000	2,374,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,473.00000	10,551,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,473.00000	8,551,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,473.00000	6,551,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,474.00000	4,552,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		21.00000	18,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,494.00000	2,569,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		63.00000	56,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,536.00000	1,607,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		177.00000	161,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		650.00000	712,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		637.00000	586,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		110.00000	137,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,538.00000	1,463,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	14,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,173.00000	11,251,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,173.00000	9,251,000	29.03	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	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,173.00000	7,251,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,174.00000	5,252,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		7.00000	6,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,180.00000	3,257,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		32.00000	27,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,205.00000	2,278,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		83.00000	75,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,256.00000	1,326,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		255.00000	233,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		428.00000	484,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		877.00000	815,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		50.00000	66,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,073.00000	11,151,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,073.00000	9,151,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,073.00000	7,151,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,074.00000	5,152,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		9.00000	7,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,082.00000	3,158,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		37.00000	31,000	20.50	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		2,110.00000	2,182,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		92.00000	83,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,165.00000	1,234,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		289.00000	264,000	14.04	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		362.00000	415,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		964.00000	899,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	50,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,223.00000	10,301,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,223.00000	8,301,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,223.00000	6,301,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,225.00000	4,303,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		30.00000	25,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,253.00000	2,326,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		79.00000	71,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,302.00000	1,372,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		240.00000	219,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		463.00000	520,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		834.00000	774,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		57.00000	75,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,784.00000	1,708,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	9,000	16.35	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	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,323.00000	10,401,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,323.00000	8,401,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,323.00000	6,401,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,325.00000	4,403,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		26.00000	22,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,349.00000	2,423,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		72.00000	64,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,395.00000	1,465,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		212.00000	193,000	14.90	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		535.00000	594,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		752.00000	696,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		75.00000	97,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,686.00000	1,609,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	10,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,623.00000	10,701,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,623.00000	8,701,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,623.00000	6,701,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,624.00000	4,702,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		17.00000	14,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,640.00000	2,715,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		55.00000	49,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,678.00000	1,750,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		149.00000	135,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		772.00000	836,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		531.00000	486,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		154.00000	187,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,391.00000	1,317,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	18,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,773.00000	10,851,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,773.00000	8,851,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,773.00000	6,851,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,774.00000	4,852,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		13.00000	11,000	20.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,786.00000	2,862,000	20.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		49.00000	43,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,822.00000	1,894,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		126.00000	114,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		899.00000	965,000	16.45	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		436.00000	396,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		209.00000	247,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,246.00000	1,173,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	24,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,073.00000	10,151,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,073.00000	8,151,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,073.00000	6,151,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,075.00000	4,153,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,933.00000	1,856,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	7,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,123.00000	10,201,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,123.00000	8,201,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,123.00000	6,201,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,125.00000	4,203,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		34.00000	29,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,157.00000	2,230,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		87.00000	78,000	17.65	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		1,210.00000	1,279,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		272.00000	248,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		395.00000	449,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		920.00000	857,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		43.00000	58,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,883.00000	1,806,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	7,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,173.00000	10,251,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,173.00000	8,251,000	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,173.00000	6,251,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,175.00000	4,253,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,834.00000	1,757,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		7.00000	8,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		690.00000	753,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		167.00000	152,000	15.59	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		407.00000	369,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		230.00000	270,000	13.52	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		600.00000	551,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		123.00000	152,000	13.49	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.82160	9.90000		13.72	19,643.20	2	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		473.00000	434,000	13.72	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	14/03/2011	Foreign Exchange Future	9.80	Put	373.00000	412,000	13.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call	449.00000	415,000	13.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put	399.00000	443,000	13.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	499.00000	458,000	13.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	349.00000	386,000	13.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	240.00000	272,000	13.62	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	640.00000	594,000	13.62	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	775.00000	834,000	15.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	275.00000	256,000	15.47	0.00	0	14,937.00
AL7T	On	05/08/2010	Index Future			357.67100	357.13400		0.00	0	38.00
AL7T	On	04/11/2010	Index Future			363.60500	357.50000		0.00	0	0.00
ALBI	On	05/08/2010	Index Future			329.14100	328.17400		5,565,774,310.00	1,691	522.00
ALBI	On	04/11/2010	Index Future			334.61900	333.63600		3,239,111,920.00	968	968.00
ALBI	On	03/02/2011	Index Future			340.34200	333.70000		0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62320	6.62260	10.54	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call	29.00000	28,000	12.53	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put	306.00000	305,000	12.53	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.63810	6.63590	12.06	0.00	0	8,119.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call	107.00000	107,000	12.91	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put	371.00000	369,000	12.91	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put	409.00000	407,000	13.07	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call	95.00000	95,000	13.07	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.65160	6.64890	12.54	0.00	0	25.00

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	6.70	Call		244.00000	244,000	12.76	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		295.00000	292,000	12.76	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		227.00000	227,000	12.97	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		328.00000	325,000	12.97	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		263.00000	263,000	12.54	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		264.00000	261,000	12.54	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.13320	7.12770		10.19	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		21.00000	21,000	12.70	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		393.00000	388,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.21400	7.20810		10.23	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		55.00000	54,000	11.88	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		547.00000	540,000	11.88	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		48.00000	48,000	12.05	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		590.00000	584,000	12.05	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		62.00000	62,000	11.72	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		504.00000	498,000	11.72	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			145.10000	144.94700			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			147.51500	147.35900			0.00	0	0.00
CRD1 On	03/02/2011	Index Future			150.17700	147.40000			0.00	0	0.00
GOVI On	05/08/2010	GOVI			330.02600	329.11800		6.57	0.00	0	171.00
GOVI On	05/08/2010	GOVI	315.60	Call		135,180.00000	144,260,000	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			335.51800	334.59500			0.00	0	116.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.00	Call	55,950.00000	65,180,000		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	55,850.00000	65,080,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	56,050.00000	65,280,000		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			381.90200	381.83400		0.00	0	501.00
ILBI	On	04/11/2010	Index Future			388.37000	388.29900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			408.10800	389.00000		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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.55000	6.55000			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.33000	6.33000			0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.24000	6.24000			0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.22000	6.22000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			324.01100	322.70800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			329.40300	328.07800			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			335.34900	329.00000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.58400	7.59400		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,381.00000	5,429,000	4.61	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.61	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		4,243.00000	4,291,000	4.49	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.49	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		6,505.00000	6,553,000	4.73	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.73	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.37	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		3,091.00000	3,139,000	4.37	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		547.00000	515,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		96.00000	112,000	4.00	0.00	0	500.00

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			7.63700	7.64800		4.50	2,633,681.19	21	4,176.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,951.00000	4,019,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		143.00000	161,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,152.00000	4,218,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		125.00000	141,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,752.00000	3,822,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		163.00000	183,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,442.00000	1,475,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		765.00000	848,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.66800	7.68000		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,997.00000	2,125,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,049.00000	1,125,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,137.00000	2,263,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		975.00000	1,049,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,861.00000	1,991,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,127.00000	1,206,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.66600	7.75000		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		0.00000	2,002,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		0.00000	1,657,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		0.00000	2,122,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		0.00000	1,572,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		0.00000	1,887,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		0.00000	1,747,000	4.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.44400	8.53400		10.75	216,290,583.60	1,810	11,371.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Call		6,734.00000	7,623,000	11.78	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	11.78	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,153.00000	3,009,000	11.10	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		59.00000	26,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		11,098.00000	11,988,000	12.44	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	12.44	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		13,184.00000	14,073,000	12.77	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	12.77	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		4,450.00000	5,339,000	11.44	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	11.44	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		783.00000	416,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		448.00000	970,000	10.75	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.49100	8.58500		11.25	0.00	0	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		6,828.00000	7,781,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		643.00000	680,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		7,206.00000	8,160,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		576.00000	614,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		6,456.00000	7,405,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		719.00000	752,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,844.00000	1,789,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,426.00000	4,286,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.52700	8.62300		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,643.00000	6,560,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,121.00000	2,115,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,960.00000	6,885,000	11.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.05	Put		1,983.00000	1,985,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,333.00000	6,240,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,269.00000	2,253,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.55500	8.75000		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		0.00000	5,672,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		0.00000	3,831,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		0.00000	5,959,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		0.00000	3,653,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		0.00000	5,392,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		0.00000	4,019,000	11.18	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.39600	1.39200			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		988.00000	977,000		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		1,126.00000	1,114,000		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		851.00000	840,000		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			1.50400	1.50000			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		623.00000	613,000		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		747.00000	737,000		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		498.00000	488,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/08/2010	Bond Future			2.96700	2.96700			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		1,049.00000	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		1,677.00000	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		419.00000	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	3.03300			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		210.00000	210,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		827.00000	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		410.00000	410,000		0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.51400	7.53400		4.00	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,338.00000	5,413,000	4.49	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.49	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.56300	7.58500		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,296.00000	3,379,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		95.00000	99,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,456.00000	3,536,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		83.00000	85,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,138.00000	3,222,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		108.00000	114,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future			7.58700	7.61100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,918.00000	2,041,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		616.00000	658,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,039.00000	2,159,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		571.00000	610,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,802.00000	1,925,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		666.00000	708,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.58100	7.75000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		0.00000	1,680,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	1,144,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		0.00000	1,777,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	1,083,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		0.00000	1,586,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	1,208,000	3.73	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.02800	3.03800			0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Call		208.00000	381,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		1,068.00000	1,242,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		661.00000	488,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.06900	3.07900			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		496.00000	325,000		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	Call		357.00000	528,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		1,359.00000	1,188,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.08500	8.09500		6.25	0.00	0	3,184.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,945.00000	5,999,000	7.04	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.14600	8.15700		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,572.00000	5,663,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		98.00000	132,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,802.00000	5,887,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		87.00000	115,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,344.00000	5,438,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		112.00000	149,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.19200	8.20400		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,613.00000	2,837,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,139.00000	1,303,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,781.00000	3,002,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,061.00000	1,221,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,451.00000	2,676,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,224.00000	1,389,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.21900	8.25000		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		0.00000	2,373,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		0.00000	2,222,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		0.00000	2,512,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		0.00000	2,118,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		0.00000	2,238,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		0.00000	2,331,000	6.46	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.19400	8.22500		7.25	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		5,829.00000	6,013,000	8.19	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		2,758.00000	2,942,000	7.67	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	1,000	7.67	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		3,042.00000	3,226,000	7.72	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		281.00000	228,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		429.00000	559,000	7.25	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.25100	8.28300		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,540.00000	5,761,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		161.00000	197,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,789.00000	6,003,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		142.00000	171,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,293.00000	5,516,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		183.00000	221,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.29300	8.32700		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,563.00000	2,886,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,596.00000	1,728,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,736.00000	3,060,000	8.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Put		1,492.00000	1,625,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,396.00000	2,717,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,708.00000	1,837,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.32300	8.50000		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		0.00000	3,148,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		0.00000	2,181,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		0.00000	3,315,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		0.00000	2,077,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		0.00000	2,985,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		0.00000	2,290,000	7.45	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.39400	7.41400		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,598.00000	4,658,000	3.62	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.44000	7.46200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,893.00000	2,956,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		47.00000	49,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,021.00000	3,082,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		41.00000	40,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,765.00000	2,829,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		54.00000	57,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.45600	7.48000		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,689.00000	1,833,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		352.00000	434,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,789.00000	1,929,000	3.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Put		324.00000	402,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,592.00000	1,739,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		382.00000	467,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.43800	7.50000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		0.00000	1,148,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	1,000,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		0.00000	1,216,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	948,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		0.00000	1,082,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	1,053,000	2.99	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.26400	8.29500		8.25	9,397,180.00	100	4,416.00
R207	On	05/08/2010	Bond Future	9.50	Call		7,069.00000	7,261,000	9.31	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.31	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		5,661.00000	5,852,000	9.31	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	9.31	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		520.00000	442,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		242.00000	355,000	8.25	53,250.00	150	100.00
R207	On	04/11/2010	Bond Future			8.31600	8.34800		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,469.00000	5,706,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		217.00000	260,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,725.00000	5,954,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		193.00000	228,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		5,216.00000	5,456,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		245.00000	291,000	9.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future			8.35500	8.38800		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,386.00000	3,718,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,275.00000	1,411,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,587.00000	3,917,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,189.00000	1,323,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,190.00000	3,523,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,367.00000	1,504,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.38600	8.50000		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		0.00000	3,159,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		0.00000	2,499,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		0.00000	3,330,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		0.00000	2,383,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		0.00000	2,992,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		0.00000	2,621,000	8.44	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.37400	8.39500		8.75	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		6,739.00000	6,874,000	9.85	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.42800	8.44900		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		5,169.00000	5,332,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		302.00000	332,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,428.00000	5,589,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		268.00000	297,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,912.00000	5,078,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		338.00000	371,000	10.31	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			8.46800	8.49000		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,109.00000	3,483,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,517.00000	1,755,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,308.00000	3,679,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,415.00000	1,649,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,917.00000	3,290,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,629.00000	1,865,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.49800	8.50000		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		0.00000	2,960,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		0.00000	2,948,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		0.00000	3,129,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		0.00000	2,812,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		0.00000	2,796,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		0.00000	3,089,000	9.44	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.40300	8.49300		13.50	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,145.00000	2,886,000	13.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		32.00000	10,000	13.95	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.43800	8.53100		15.00	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		4,559.00000	5,383,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		803.00000	845,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		4,857.00000	5,686,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		719.00000	766,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,266.00000	5,084,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		896.00000	932,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			8.46500	8.56000		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,155.00000	6,042,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,645.00000	1,739,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,428.00000	6,319,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,536.00000	1,633,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,886.00000	5,768,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,762.00000	1,850,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.48400	8.50000		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		0.00000	4,124,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		0.00000	3,990,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		0.00000	4,355,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		0.00000	3,805,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		0.00000	3,898,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		0.00000	4,184,000	14.89	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.02800	3.02800			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		939.00000	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		1,584.00000	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
R210	On	05/08/2010	Bond Future	3.05	Call		288.00000	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	3.07500			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		321.00000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.15	Call		960.00000	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		323.00000	323,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.77400	2.77400			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		140.00000	140,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		152.00000	152,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		1.00000	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		433.00000	433,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.87800	2.87700			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		713.00000	719,000		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		432.00000	437,000		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		996.00000	1,002,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.02700	3.02700			0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Put		256.00000	256,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		218.00000	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

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	2.95	Put		733.00000		733,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.09600	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		892,000	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		426,000	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		1,361,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			326.14600	325.24200			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			331.57400	330.65400			0.00	0	0.00
TRT1	On	03/02/2011	Index Future			337.55900	331.00000			0.00	0	0.00

Total for Derivatives : **9,139,666,535.89** **18,629** **992,696.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.53000	6.54000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.58000	7.59000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.44000	8.53000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.42000	1.42000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.97000	2.97000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.51000	7.52500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.03000	3.04000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.08000	8.09000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.19000	8.22000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.39000	7.41000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.26000	8.29000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.36500	8.38500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.40000	8.48500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.03000	3.03000			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:									9,139,666,535.89	18,629	992,696.00	