



Daily MTM Report

Daily summary for: 10/08/2010

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			7.29540	7.27860		14.38	62,827,984.80	8,612	251,541.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,571.00000	8,555,000	46.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	44.07	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,571.00000	6,555,000	44.07	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,571.00000	4,555,000	40.05	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,571.00000	2,555,000	29.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		452.00000	464,000	16.77	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		23.00000	19,000	16.77	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,429.00000	1,445,000	21.61	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,429.00000	2,445,000	21.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	21.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,429.00000	3,445,000	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,521.00000	8,505,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,521.00000	6,505,000	43.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,521.00000	4,505,000	39.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,521.00000	2,505,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		22.00000	20,000	17.38	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		543.00000	525,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		497.00000	510,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		18.00000	15,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,479.00000	1,495,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,479.00000	2,495,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,479.00000	3,495,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		18.00000	16,000	17.68	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		589.00000	571,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,621.00000	8,605,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,621.00000	6,605,000	44.17	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	40.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,621.00000	4,605,000	40.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,621.00000	2,605,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		15.00000	14,000	17.98	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		636.00000	619,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		408.00000	420,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		29.00000	25,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,379.00000	1,395,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,379.00000	2,395,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,379.00000	3,395,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,671.00000	8,655,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,671.00000	6,655,000	44.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,671.00000	4,655,000	40.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,671.00000	2,655,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		13.00000	11,000	18.28	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		684.00000	666,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		365.00000	376,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		36.00000	31,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,329.00000	1,345,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,329.00000	2,345,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,329.00000	3,345,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,771.00000	8,755,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,771.00000	6,755,000	44.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,771.00000	4,755,000	40.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,771.00000	2,755,000	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		9.00000	8,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		780.00000	763,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		284.00000	293,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		55.00000	48,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,229.00000	1,246,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,229.00000	2,245,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,229.00000	3,245,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,821.00000	8,805,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,821.00000	6,805,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,821.00000	4,805,000	40.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,821.00000	2,805,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		8.00000	7,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		829.00000	812,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		246.00000	255,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		67.00000	60,000	15.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,179.00000	1,196,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,179.00000	2,195,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,179.00000	3,195,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,871.00000	8,855,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,871.00000	6,855,000	44.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,871.00000	4,855,000	40.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.71	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	13/09/2010	Foreign Exchange Future	10.15	Put		2,871.00000	2,855,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		7.00000	6,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		878.00000	861,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		211.00000	219,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		82.00000	74,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,129.00000	1,146,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,129.00000	2,145,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,129.00000	3,145,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,021.00000	9,005,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,021.00000	7,005,000	44.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,021.00000	5,005,000	40.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,021.00000	3,005,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		125.00000	125,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		146.00000	130,000	14.38	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		980.00000	996,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,979.00000	1,995,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		2,979.00000	2,995,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,971.00000	8,955,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,971.00000	6,955,000	44.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,971.00000	4,955,000	40.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,971.00000	2,955,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		5.00000	4,000	20.08	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		976.00000	959,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		147.00000	154,000	14.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		118.00000	109,000	14.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,030.00000	1,046,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,029.00000	2,045,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,029.00000	3,045,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,121.00000	9,105,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,121.00000	7,105,000	45.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.17	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	12.40	Put		5,121.00000	5,105,000	41.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,121.00000	3,105,000	33.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		3.00000	2,000	20.98	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,124.00000	1,107,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		89.00000	88,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		210.00000	193,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		881.00000	897,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,879.00000	1,895,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,879.00000	2,895,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		4.00000	3,000	20.38	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,025.00000	1,008,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,421.00000	8,405,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,421.00000	6,405,000	43.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,421.00000	4,405,000	39.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,421.00000	2,405,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		31.00000	29,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		452.00000	434,000	16.78	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		590.00000	604,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	9,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,579.00000	1,595,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,579.00000	2,595,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,579.00000	3,595,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,471.00000	8,455,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,471.00000	6,455,000	43.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,471.00000	4,455,000	39.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,471.00000	2,455,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		26.00000	24,000	17.08	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		497.00000	479,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		543.00000	557,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	12,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,529.00000	1,545,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,529.00000	2,545,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,529.00000	3,545,000	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,721.00000	8,705,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,721.00000	6,705,000	44.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,721.00000	4,705,000	40.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,721.00000	2,705,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		11.00000	9,000	18.58	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		732.00000	714,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		323.00000	334,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		44.00000	39,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,279.00000	1,296,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,279.00000	2,295,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,279.00000	3,295,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,921.00000	8,905,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,921.00000	6,905,000	44.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,921.00000	4,905,000	40.76	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	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,921.00000	2,905,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		6.00000	5,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		927.00000	910,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		178.00000	185,000	14.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		99.00000	90,000	14.91	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,079.00000	1,096,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,079.00000	2,095,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,079.00000	3,095,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,071.00000	9,055,000	46.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,071.00000	7,055,000	45.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,071.00000	5,055,000	41.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,071.00000	3,055,000	32.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	20.68	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,074.00000	1,058,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		106.00000	105,000	14.68	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		177.00000	160,000	14.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		931.00000	947,000	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	2,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,929.00000	1,945,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,929.00000	2,945,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,021.00000	2,005,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,871.00000	1,855,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,273.00000	1,257,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	21.88	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,422.00000	1,406,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	22.78	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,821.00000	1,805,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		1.00000	0,000	24.57	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,722.00000	1,705,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	22.18	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,323.00000	1,306,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		365.00000	347,000	16.18	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		44.00000	42,000	16.18	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		37.00000	35,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		408.00000	390,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,223.00000	1,207,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	21.58	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			7.40390	7.37410		14.83	44,171,667.40	5,966	65,444.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,576.00000	8,546,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,576.00000	6,546,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,576.00000	4,546,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,585.00000	2,555,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		111.00000	112,000	17.44	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		687.00000	658,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		516.00000	535,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		92.00000	81,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,428.00000	1,457,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,424.00000	2,454,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,424.00000	3,454,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		52.00000	52,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,228.00000	1,198,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,626.00000	8,596,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,626.00000	6,596,000	31.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,626.00000	4,596,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	24.56	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,634.00000	2,604,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		481.00000	498,000	14.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		107.00000	94,000	14.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,378.00000	1,408,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,374.00000	2,404,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,374.00000	3,404,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,676.00000	8,646,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,676.00000	6,646,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,676.00000	4,646,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	7,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,683.00000	2,653,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		97.00000	98,000	17.91	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		773.00000	744,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		446.00000	462,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		122.00000	108,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,329.00000	1,358,000	16.36	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	6.05	Put		5.00000	4,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,325.00000	2,354,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,324.00000	3,354,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,726.00000	8,696,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,726.00000	6,696,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,726.00000	4,696,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,733.00000	2,703,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		91.00000	91,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		817.00000	787,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		413.00000	429,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		139.00000	125,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,279.00000	1,308,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,275.00000	2,304,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,274.00000	3,304,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		104.00000	105,000	17.68	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		730.00000	701,000	17.68	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	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,776.00000	8,746,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,776.00000	6,746,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,776.00000	4,746,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,782.00000	2,752,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		85.00000	85,000	18.39	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		861.00000	831,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		382.00000	396,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		158.00000	142,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,230.00000	1,259,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,225.00000	2,254,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,224.00000	3,254,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,826.00000	8,796,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,826.00000	6,796,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,826.00000	4,796,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,832.00000	2,802,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		79.00000	80,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		905.00000	876,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		352.00000	365,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		178.00000	161,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,181.00000	1,210,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	6,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,175.00000	2,204,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,174.00000	3,204,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,876.00000	8,846,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,876.00000	6,846,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,876.00000	4,846,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,881.00000	2,851,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		75.00000	75,000	18.86	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		951.00000	921,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		324.00000	336,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		200.00000	182,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,132.00000	1,160,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		8.00000	6,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,125.00000	2,155,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,124.00000	3,154,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,076.00000	9,046,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,076.00000	7,046,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,076.00000	5,046,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,080.00000	3,050,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		58.00000	58,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,134.00000	1,104,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		233.00000	239,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		309.00000	285,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		939.00000	965,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		15.00000	11,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,925.00000	1,955,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,924.00000	2,954,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,026.00000	8,996,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,026.00000	6,996,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,026.00000	4,996,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,030.00000	3,000,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		62.00000	62,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,088.00000	1,058,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		252.00000	258,000	14.83	0.00	0	6,757.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		278.00000	254,000	14.83	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		986.00000	1,013,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		12.00000	9,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,975.00000	2,005,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,974.00000	3,004,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		49.00000	49,000	20.53	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,275.00000	1,245,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,126.00000	9,096,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,126.00000	7,096,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,126.00000	5,096,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,129.00000	3,099,000	24.76	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		55.00000	55,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,181.00000	1,151,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		216.00000	221,000	15.30	7,359,300.00	33,300	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		342.00000	317,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		893.00000	918,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		19.00000	14,000	14.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,876.00000	1,905,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,874.00000	2,904,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		70.00000	70,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		996.00000	966,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,476.00000	8,446,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,476.00000	6,446,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,476.00000	4,446,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		10.00000	11,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,486.00000	2,457,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		128.00000	130,000	16.96	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		604.00000	576,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		592.00000	612,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		68.00000	58,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,527.00000	1,557,000	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,524.00000	2,554,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,524.00000	3,554,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,526.00000	8,496,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,526.00000	6,496,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,526.00000	4,496,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,536.00000	2,506,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		120.00000	121,000	17.20	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		646.00000	617,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		554.00000	573,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		80.00000	69,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,478.00000	1,507,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,474.00000	2,504,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,474.00000	3,504,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,926.00000	8,896,000	34.99	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	14.30	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,926.00000	6,896,000	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,926.00000	4,896,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,931.00000	2,901,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		297.00000	309,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		223.00000	205,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,083.00000	1,111,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		9.00000	7,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,075.00000	2,105,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,074.00000	3,104,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,976.00000	8,946,000	34.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,976.00000	6,946,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,976.00000	4,946,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,980.00000	2,950,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		66.00000	66,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,042.00000	1,012,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		272.00000	283,000	14.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		248.00000	229,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,034.00000	1,062,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		10.00000	8,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,025.00000	2,055,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,024.00000	3,054,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,676.00000	7,646,000	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,676.00000	5,646,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,677.00000	3,647,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		31.00000	31,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,707.00000	1,677,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,324.00000	4,354,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,756.00000	1,725,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		30.00000	29,000	22.90	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		19.00000	19,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,145.00000	2,115,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		27.00000	27,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,853.00000	1,823,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		17.00000	18,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,193.00000	2,164,000	24.38	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		138.00000	140,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		564.00000	536,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,562.00000	1,532,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		36.00000	36,000	21.95	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		412.00000	385,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		186.00000	189,000	15.78	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,466.00000	1,435,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		40.00000	39,000	21.48	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		160.00000	162,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		486.00000	458,000	16.25	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,659.00000	1,628,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		33.00000	32,000	22.43	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		376.00000	350,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		200.00000	204,000	15.54	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51170	7.47000		15.31	5,896,684.50	785	8,625.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		208.00000	211,000	17.24	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		738.00000	699,000	17.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		198.00000	201,000	17.44	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		778.00000	739,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		218.00000	222,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		698.00000	660,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,161.00000	1,120,000	19.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		131.00000	132,000	19.18	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,060.00000	3,019,000	25.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		30.00000	31,000	25.43	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		273.00000	247,000	15.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		443.00000	459,000	15.09	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,073.00000	1,032,000	18.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		143.00000	144,000	18.79	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		379.00000	346,000	15.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		349.00000	358,000	15.31	0.00	0	12,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.61970	7.56750		15.69	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		498.00000	517,000	15.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		381.00000	347,000	15.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		474.00000	492,000	15.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		407.00000	372,000	15.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		522.00000	542,000	15.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		355.00000	322,000	15.42	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.48540	11.62100		13.96	1,952,518.00	170	21,417.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		10.00000	8,000	18.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,189.00000	1,323,000	18.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		13.00000	10,000	18.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,092.00000	1,225,000	18.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		12.00000	9,000	18.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,141.00000	1,274,000	18.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		453.00000	571,000	15.77	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		74.00000	56,000	15.77	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.64990	11.76720		14.41	582,495.00	50	12,805.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		330.00000	303,000	15.13	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	11.90	Put		463.00000	553,000	15.13	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		431.00000	519,000	14.99	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		348.00000	319,000	14.99	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.81170	11.91210		14.72	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		572.00000	539,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		460.00000	527,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		549.00000	519,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		487.00000	557,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		596.00000	561,000	14.66	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		434.00000	499,000	14.66	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08500	0.08550		16.04	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		348.00000	306,000	17.81	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		88.00000	96,000	17.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08630	0.08670		21.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		428.00000	405,000	19.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		358.00000	375,000	19.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		163.00000	153,000	23.24	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,093.00000	1,123,000	23.24	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,113.00000	1,074,000	17.70	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		43.00000	44,000	17.70	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.54890	9.67240		12.97	95,489.00	10	18,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,993.00000	2,116,000	22.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		31.00000	18,000	15.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		559.00000	669,000	15.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		840.00000	958,000	17.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		12.00000	7,000	17.03	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		386.00000	487,000	14.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		58.00000	36,000	14.89	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		236.00000	320,000	14.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		108.00000	69,000	14.04	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		414.00000	312,000	13.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		42.00000	63,000	13.73	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.68560	9.79420		13.39	96,856.00	10	8,000.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,406.00000	10,514,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,406.00000	8,514,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,406.00000	6,514,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,407.00000	4,515,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		23.00000	16,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,429.00000	2,530,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		66.00000	52,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,472.00000	1,566,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		192.00000	154,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		598.00000	668,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		685.00000	594,000	13.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		91.00000	108,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,603.00000	1,495,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		9.00000	9,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		29.00000	20,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,285.00000	2,384,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,456.00000	10,564,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,456.00000	8,564,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,456.00000	6,564,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,457.00000	4,565,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		22.00000	15,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,478.00000	2,579,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		63.00000	49,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,519.00000	1,613,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		181.00000	145,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		637.00000	709,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		647.00000	558,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		103.00000	122,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,554.00000	1,445,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		10.00000	9,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,156.00000	11,264,000	30.17	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	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,156.00000	9,264,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	28.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,156.00000	7,264,000	28.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,157.00000	5,265,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		8.00000	5,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,164.00000	3,269,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		33.00000	23,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,189.00000	2,287,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		84.00000	66,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,240.00000	1,330,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		261.00000	213,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		417.00000	477,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		888.00000	790,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		44.00000	54,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,056.00000	11,164,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,056.00000	9,164,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,056.00000	7,164,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,057.00000	5,165,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		9.00000	6,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,065.00000	3,170,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		38.00000	27,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,094.00000	2,191,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		93.00000	73,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,149.00000	1,237,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		296.00000	242,000	13.95	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		352.00000	406,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		976.00000	875,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		32.00000	39,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,206.00000	10,314,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,206.00000	8,314,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,206.00000	6,314,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	1,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,208.00000	4,315,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		31.00000	22,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,237.00000	2,336,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		80.00000	63,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,286.00000	1,377,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		245.00000	199,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		451.00000	513,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		846.00000	748,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	62,000	12.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,801.00000	1,692,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	6,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,306.00000	10,414,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,306.00000	8,414,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,306.00000	6,414,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	1,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,308.00000	4,415,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		27.00000	19,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,333.00000	2,433,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		73.00000	57,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,379.00000	1,471,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		217.00000	175,000	14.88	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		523.00000	589,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		763.00000	669,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		69.00000	83,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,702.00000	1,593,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	7,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,606.00000	10,714,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,606.00000	8,714,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.38	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	16.40	Put		6,606.00000	6,714,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,607.00000	4,715,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		17.00000	12,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,623.00000	2,726,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		56.00000	43,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,662.00000	1,757,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		152.00000	121,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		758.00000	835,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		541.00000	459,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		147.00000	173,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,407.00000	1,299,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		13.00000	13,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,756.00000	10,864,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,756.00000	8,864,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,756.00000	6,864,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,757.00000	4,865,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		14.00000	10,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,770.00000	2,874,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		49.00000	38,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,805.00000	1,902,000	20.26	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	10.55	Call		128.00000	101,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		884.00000	965,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		447.00000	371,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		203.00000	235,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,261.00000	1,153,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		17.00000	17,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,056.00000	10,164,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,056.00000	8,164,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,056.00000	6,164,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,058.00000	4,165,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,949.00000	1,840,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	4,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,106.00000	10,214,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,106.00000	8,214,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,106.00000	6,214,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	1,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,108.00000	4,215,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		35.00000	25,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,141.00000	2,239,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		88.00000	69,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,194.00000	1,283,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		278.00000	227,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		384.00000	441,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		932.00000	832,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		38.00000	46,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,900.00000	1,791,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	5,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,156.00000	10,264,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,156.00000	8,264,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,156.00000	6,264,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	1,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,158.00000	4,265,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,850.00000	1,741,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	5,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		677.00000	750,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		171.00000	136,000	15.62	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		418.00000	345,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		224.00000	259,000	13.33	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		611.00000	524,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		117.00000	138,000	13.14	0.00	0	1,125.00

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			9.82030	9.91500		13.68	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		489.00000	422,000	13.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		374.00000	402,000	13.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		464.00000	403,000	13.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		399.00000	433,000	13.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		514.00000	446,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		349.00000	376,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		240.00000	259,000	13.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		655.00000	579,000	13.44	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		772.00000	826,000	15.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		287.00000	246,000	15.51	0.00	0	14,937.00
AL7T	On	04/11/2010	Index Future			362.30800	362.36600			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			333.63400	333.96200			0.00	0	1,228.00
ALBI	On	03/02/2011	Index Future			339.32500	339.66200			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.59740	6.64130		10.95	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		26.00000	19,000	13.34	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		285.00000	322,000	13.34	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.62250	6.65490		11.93	0.00	0	8,169.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		102.00000	93,000	12.83	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		347.00000	371,000	12.83	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		385.00000	410,000	13.01	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		90.00000	82,000	13.01	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.64460	6.66620		12.75	664,460.00	100	220.00

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		240.00000	234,000	12.75	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		274.00000	289,000	12.75	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		222.00000	217,000	12.97	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		306.00000	322,000	12.97	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		259.00000	257,000	12.73	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		243.00000	262,000	12.73	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.02770	7.08380		11.98	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		16.00000	13,000	15.46	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		432.00000	485,000	15.46	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.11860	7.16320		10.44	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		43.00000	39,000	12.47	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		580.00000	620,000	12.47	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		38.00000	34,000	12.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		625.00000	665,000	12.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		49.00000	44,000	12.30	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		536.00000	575,000	12.30	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			145.29800	145.06000			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			147.82300	147.58200			0.00	0	0.00
GOVI On	04/11/2010	GOVI			334.57100	334.86700			0.00	0	177.00
GOVI On	04/11/2010	GOVI	329.00	Call		58,670.00000	55,710,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		58,570.00000	55,610,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	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
GOVI	On	04/11/2010	GOVI	328.99	Call	58,770.00000	55,810,000		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	04/11/2010	Index Future			390.13800	390.04300		0.00	0	507.00
ILBI	On	03/02/2011	Index Future			396.64900	396.54700		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	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.52000	6.55000		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.31000	6.30000		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.25000	6.23000		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.22000	6.21000		0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.20000	6.20000		0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.20000	6.20000		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	16/03/2011	Jibar Tradeable Future			6.26000	6.25000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.35000	6.35000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.52000	6.51000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.75000	6.72000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.98000	6.96000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.09000	7.08000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put	750,000.00000		750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	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
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			322.83100	323.32300			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			328.43900	328.94400			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.63500	7.64100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.65300	7.64300		4.50	0.00	0	5,072.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,974.00000	3,921,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		143.00000	135,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,174.00000	4,122,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		124.00000	118,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,776.00000	3,722,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		164.00000	156,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,450.00000	1,454,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		796.00000	754,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.68600	7.67600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,075.00000	2,033,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,109.00000	1,111,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,213.00000	2,170,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,033.00000	1,034,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,942.00000	1,900,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,191.00000	1,192,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.75300	7.74200		4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Call		1,816.00000	1,779,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,783.00000	1,791,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,930.00000	1,893,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,692.00000	1,701,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,706.00000	1,671,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,878.00000	1,888,000	4.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.53000	8.51100		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.56900	8.52900		11.25	0.00	0	16,470.00
R186	On	04/11/2010	Bond Future	9.25	Call		7,400.00000	7,036,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		671.00000	696,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		7,778.00000	7,410,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		603.00000	624,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		7,027.00000	6,666,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		746.00000	774,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,822.00000	1,910,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,948.00000	3,647,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.60700	8.56600		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,236.00000	5,932,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,167.00000	2,257,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,556.00000	6,247,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,032.00000	2,117,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,921.00000	5,623,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,310.00000	2,406,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.66500	8.62300		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		5,244.00000	4,991,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		4,050.00000	4,194,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,521.00000	5,261,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,862.00000	3,999,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,974.00000	4,727,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,248.00000	4,398,000	11.18	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.44000	1.43700			0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.56600	1.56200			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		468.00000	458,000		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		592.00000	582,000		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		344.00000	334,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.92000	2.92000			0.00	0	0.00
R197	On	04/11/2010	Bond Future			2.97700	2.99700			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		657.00000	906,000		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		1,274.00000	1,523,000		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		37.00000	286,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			7.55800	7.55900		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,378.00000	3,374,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		84.00000	76,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,537.00000	3,533,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		71.00000	64,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,220.00000	3,215,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		98.00000	89,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.58300	7.58400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,027.00000	2,017,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		634.00000	621,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,146.00000	2,137,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		587.00000	575,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,911.00000	1,901,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		684.00000	671,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.64900	7.65100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,539.00000	1,533,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,225.00000	1,213,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,632.00000	1,626,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,160.00000	1,148,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,450.00000	1,443,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,295.00000	1,281,000	3.73	0.00	0	0.00
R202	On	05/08/2010	Bond Future			2.93000	2.93000			0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.97100	2.97000			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		1,384.00000	1,367,000		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	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,238.00000	2,220,000		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		522.00000	504,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.18500	8.18100		6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.21300	8.20400		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,365.00000	5,310,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		135.00000	126,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,587.00000	5,533,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		115.00000	108,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,141.00000	5,085,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		153.00000	143,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.26300	8.25300		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,611.00000	2,560,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,383.00000	1,382,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,771.00000	2,719,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,297.00000	1,295,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,456.00000	2,405,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,475.00000	1,474,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.34000	8.33000		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,073.00000	2,033,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,461.00000	2,470,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,202.00000	2,161,000	6.54	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	Put		2,347.00000	2,355,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,948.00000	1,909,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,580.00000	2,590,000	6.46	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.29500	8.29100		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.31800	8.29900		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,483.00000	5,368,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		196.00000	190,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,725.00000	5,610,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		170.00000	165,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,239.00000	5,124,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		221.00000	215,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.36400	8.34300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,680.00000	2,589,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,803.00000	1,830,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,850.00000	2,756,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,696.00000	1,720,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,517.00000	2,427,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,918.00000	1,946,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.43700	8.41500		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,834.00000	2,750,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,371.00000	2,407,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,993.00000	2,908,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,259.00000	2,294,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,680.00000	2,598,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		2,489.00000	2,527,000	7.45	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.44000	7.45100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.41300	7.39200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,075.00000	3,015,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		34.00000	32,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,204.00000	3,144,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		28.00000	27,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,947.00000	2,887,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		40.00000	39,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.42800	7.40500		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,914.00000	1,862,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		382.00000	390,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,013.00000	1,959,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		354.00000	360,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,818.00000	1,766,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		414.00000	422,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.50100	7.47600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,087.00000	1,049,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,030.00000	1,051,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,154.00000	1,114,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		977.00000	997,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,023.00000	986,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,085.00000	1,108,000	2.99	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.36500	8.36100		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.39400	8.38400		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,309.00000	5,236,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		274.00000	261,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,555.00000	5,482,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		240.00000	227,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		5,062.00000	4,988,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		308.00000	294,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.43600	8.42600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,403.00000	3,341,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,516.00000	1,513,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,595.00000	3,532,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,422.00000	1,418,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,215.00000	3,154,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,616.00000	1,614,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.50600	8.49600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,784.00000	2,734,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,761.00000	2,769,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,944.00000	2,893,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,634.00000	2,640,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,628.00000	2,579,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,894.00000	2,902,000	8.44	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.48000	8.45100		8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.49500	8.48600		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,979.00000	4,907,000	10.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		344.00000	329,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,233.00000	5,162,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		306.00000	292,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,727.00000	4,655,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		386.00000	370,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.53800	8.52900		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,206.00000	3,146,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,855.00000	1,851,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,397.00000	3,336,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,745.00000	1,739,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,021.00000	2,961,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,974.00000	1,969,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.60300	8.59400		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,631.00000	2,583,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,202.00000	3,208,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,790.00000	2,741,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		3,057.00000	3,062,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,476.00000	2,430,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,353.00000	3,361,000	9.44	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.47000	8.47100		13.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.50600	8.45600		15.00	0.00	0	12,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		5,195.00000	4,828,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		810.00000	863,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		5,498.00000	5,125,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		730.00000	778,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,895.00000	4,535,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		896.00000	956,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.53500	8.48300		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,878.00000	5,540,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,726.00000	1,823,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,153.00000	5,810,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,619.00000	1,710,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,604.00000	5,273,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,838.00000	1,941,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.57600	8.52300		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,902.00000	3,649,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,094.00000	4,280,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,128.00000	3,867,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,904.00000	4,082,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,682.00000	3,436,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,294.00000	4,487,000	14.89	0.00	0	0.00
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.01800	3.01700			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		1,072.00000	1,059,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		1,711.00000	1,698,000		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		428.00000	415,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.75000	2.74900			0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83500	2.83500			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		478.00000	478,000		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		197.00000	197,000		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		761.00000	761,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01000	3.01000			0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.07000	3.06900			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		642.00000	651,000		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		176.00000	186,000		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		1,111.00000	1,120,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			325.22800	325.51600			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			330.87800	331.17500			0.00	0	0.00
Total for Derivatives :										123,647,454.70	49,003	1,053,059.00
<u>i-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.55000	6.54000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.60000	7.59000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.51500	8.48500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.44000	1.44000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.91000	2.93000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.51000	7.50500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.93000	2.93000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.14500	8.14000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.26000	8.24000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.37000	7.35000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.34000	8.33000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.43500	8.42500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.46500	8.42000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.97000	2.97000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.73000	2.73000			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 31/01/2022 Spot Bond			3.00000	3.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							123,647,454.70	49,003	1,053,059.00