



Daily MTM Report

Daily summary for: 11/08/2010

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			7.34320	7.29540		14.33	66,969,984.00	9,120	252,769.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,555.00000	8,507,000	47.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	44.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,555.00000	6,507,000	44.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,555.00000	4,507,000	40.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,555.00000	2,507,000	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		464.00000	508,000	17.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		19.00000	15,000	17.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,445.00000	1,493,000	22.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,445.00000	2,493,000	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,445.00000	3,493,000	17.80	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	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,505.00000	8,457,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,505.00000	6,457,000	44.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,505.00000	4,457,000	40.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,505.00000	2,457,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		20.00000	23,000	17.06	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		525.00000	480,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		510.00000	555,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		15.00000	12,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,495.00000	1,543,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,495.00000	2,543,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,495.00000	3,543,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		16.00000	19,000	17.36	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		571.00000	526,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,605.00000	8,557,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,605.00000	6,557,000	44.54	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	40.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,605.00000	4,557,000	40.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,605.00000	2,557,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		14.00000	16,000	17.67	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		619.00000	573,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		420.00000	462,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		25.00000	19,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,395.00000	1,443,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,395.00000	2,443,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,395.00000	3,443,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,655.00000	8,607,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,655.00000	6,607,000	44.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,655.00000	4,607,000	40.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,655.00000	2,607,000	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		11.00000	13,000	17.97	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		666.00000	620,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		376.00000	417,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		31.00000	24,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,345.00000	1,393,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,345.00000	2,393,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,345.00000	3,393,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,755.00000	8,707,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,755.00000	6,707,000	44.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,755.00000	4,707,000	40.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,755.00000	2,707,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		8.00000	9,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		763.00000	716,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		293.00000	332,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		48.00000	39,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,246.00000	1,293,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,245.00000	2,293,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,245.00000	3,293,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.80	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	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,805.00000	8,757,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,805.00000	6,757,000	44.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,805.00000	4,757,000	40.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,805.00000	2,757,000	31.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		7.00000	7,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		812.00000	764,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		255.00000	291,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		60.00000	48,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,196.00000	1,243,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,195.00000	2,243,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,195.00000	3,243,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,855.00000	8,807,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,855.00000	6,807,000	45.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,855.00000	4,807,000	40.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,855.00000	2,807,000	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		6.00000	6,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		861.00000	813,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		219.00000	252,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		74.00000	59,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,146.00000	1,193,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,145.00000	2,193,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,145.00000	3,193,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,005.00000	8,957,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,005.00000	6,957,000	45.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,005.00000	4,957,000	41.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,005.00000	2,957,000	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		125.00000	151,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		130.00000	108,000	14.61	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		996.00000	1,044,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,995.00000	2,043,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.91	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		2,995.00000	3,043,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,955.00000	8,907,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	45.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,955.00000	6,907,000	45.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,955.00000	4,907,000	41.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,955.00000	2,907,000	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		4.00000	4,000	19.79	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		959.00000	911,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		154.00000	182,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		109.00000	89,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,046.00000	1,094,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,045.00000	2,093,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,045.00000	3,093,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,105.00000	9,057,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,105.00000	7,057,000	45.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.49	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		5,105.00000	5,057,000	41.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,105.00000	3,057,000	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		2.00000	3,000	20.70	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,107.00000	1,060,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		88.00000	103,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		193.00000	160,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		897.00000	945,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,895.00000	1,943,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,895.00000	2,943,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		3.00000	4,000	20.09	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,008.00000	961,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,405.00000	8,357,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,405.00000	6,357,000	44.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,405.00000	4,357,000	40.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,405.00000	2,357,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		29.00000	33,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		434.00000	390,000	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		604.00000	650,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		9.00000	7,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,595.00000	1,643,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,595.00000	2,643,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,595.00000	3,643,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,455.00000	8,407,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,455.00000	6,407,000	44.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,455.00000	4,407,000	40.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,455.00000	2,407,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		24.00000	28,000	16.76	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		479.00000	435,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		557.00000	602,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	9,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,545.00000	1,593,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,545.00000	2,593,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,545.00000	3,593,000	17.80	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	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,705.00000	8,657,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,705.00000	6,657,000	44.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,705.00000	4,657,000	40.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,705.00000	2,657,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		9.00000	11,000	18.27	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		714.00000	668,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		334.00000	374,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		39.00000	31,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,296.00000	1,343,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,295.00000	2,343,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,295.00000	3,343,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,905.00000	8,857,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,905.00000	6,857,000	45.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,905.00000	4,857,000	41.08	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	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,905.00000	2,857,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		5.00000	5,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		910.00000	862,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		185.00000	216,000	15.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		90.00000	73,000	15.17	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,096.00000	1,144,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,095.00000	2,143,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,095.00000	3,143,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,055.00000	9,007,000	47.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,055.00000	7,007,000	45.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,055.00000	5,007,000	41.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,055.00000	3,007,000	32.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	20.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,058.00000	1,010,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		105.00000	123,000	14.33	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		160.00000	130,000	14.33	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		947.00000	994,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,945.00000	1,993,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,945.00000	2,993,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,005.00000	1,957,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,855.00000	1,807,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,257.00000	1,209,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	21.61	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,406.00000	1,358,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	22.52	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,805.00000	1,757,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	24.34	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,705.00000	1,657,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.91	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,306.00000	1,258,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		347.00000	306,000	15.85	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		42.00000	49,000	15.85	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		35.00000	41,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		390.00000	348,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,207.00000	1,159,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	21.31	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			7.45250	7.40390		14.87	29,988,860.00	4,024	69,224.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,546.00000	8,498,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,546.00000	6,498,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,546.00000	4,498,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,555.00000	2,507,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		112.00000	120,000	17.17	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		658.00000	618,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		535.00000	572,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		81.00000	70,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,457.00000	1,506,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	4,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,454.00000	2,503,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,454.00000	3,503,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		52.00000	54,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,198.00000	1,152,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,596.00000	8,548,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,596.00000	6,548,000	31.11	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	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,596.00000	4,548,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	24.31	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,604.00000	2,556,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		498.00000	534,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		94.00000	82,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,408.00000	1,456,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,404.00000	2,453,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,404.00000	3,453,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,646.00000	8,598,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,646.00000	6,598,000	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,646.00000	4,598,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	8,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,653.00000	2,606,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		98.00000	104,000	17.63	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		744.00000	702,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		462.00000	498,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		108.00000	96,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,358.00000	1,406,000	16.68	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	6.05	Put		4.00000	4,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,354.00000	2,403,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,354.00000	3,403,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,696.00000	8,648,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,696.00000	6,648,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,696.00000	4,648,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,703.00000	2,655,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		91.00000	97,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		787.00000	745,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		429.00000	462,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		125.00000	110,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,308.00000	1,357,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	5,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,304.00000	2,353,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,304.00000	3,353,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		105.00000	112,000	17.40	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		701.00000	660,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,746.00000	8,698,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,746.00000	6,698,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,746.00000	4,698,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,752.00000	2,704,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		85.00000	90,000	18.09	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		831.00000	788,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		396.00000	429,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		142.00000	127,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,259.00000	1,307,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	5,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,254.00000	2,303,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,254.00000	3,303,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,796.00000	8,748,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,796.00000	6,748,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,796.00000	4,748,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,802.00000	2,754,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		80.00000	84,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		876.00000	832,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		365.00000	396,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		161.00000	144,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,210.00000	1,258,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,204.00000	2,253,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,204.00000	3,253,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,846.00000	8,798,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,846.00000	6,798,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,846.00000	4,798,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,851.00000	2,803,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		75.00000	79,000	18.54	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		921.00000	877,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		336.00000	366,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		182.00000	164,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,160.00000	1,208,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,155.00000	2,203,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,154.00000	3,203,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,046.00000	8,998,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,046.00000	6,998,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,046.00000	4,998,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,050.00000	3,002,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		58.00000	61,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,104.00000	1,059,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		239.00000	259,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		285.00000	257,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		965.00000	1,012,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	10,000	14.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,955.00000	2,004,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,954.00000	3,003,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,996.00000	8,948,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,996.00000	6,948,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,996.00000	4,948,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,000.00000	2,952,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		62.00000	65,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,058.00000	1,013,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		258.00000	283,000	14.84	0.00	0	6,757.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		254.00000	231,000	14.84	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,013.00000	1,061,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	9,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,005.00000	2,053,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,004.00000	3,053,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		49.00000	51,000	20.15	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,245.00000	1,199,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,096.00000	9,048,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,096.00000	7,048,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,096.00000	5,048,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,099.00000	3,051,000	24.54	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	57,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,151.00000	1,105,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		221.00000	239,000	15.10	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		317.00000	287,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		918.00000	964,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	12,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,905.00000	1,954,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,904.00000	2,953,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		70.00000	74,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		966.00000	922,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,446.00000	8,398,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,446.00000	6,398,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,446.00000	4,398,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	11,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,457.00000	2,409,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		130.00000	140,000	16.71	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		576.00000	538,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		612.00000	652,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		58.00000	50,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,557.00000	1,605,000	17.95	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	5.85	Put		3.00000	3,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,554.00000	2,603,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,554.00000	3,603,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,496.00000	8,448,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,496.00000	6,448,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,496.00000	4,448,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,506.00000	2,458,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		121.00000	130,000	16.94	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		617.00000	578,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		573.00000	612,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		69.00000	60,000	14.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,507.00000	1,555,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,504.00000	2,553,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,504.00000	3,553,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,896.00000	8,848,000	34.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,896.00000	6,848,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,896.00000	4,848,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,901.00000	2,853,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		309.00000	337,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		205.00000	185,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,111.00000	1,159,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	7,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,105.00000	2,153,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,104.00000	3,153,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,946.00000	8,898,000	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,946.00000	6,898,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,946.00000	4,898,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	5,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,950.00000	2,903,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		66.00000	69,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,012.00000	967,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		283.00000	309,000	14.80	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		229.00000	207,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,062.00000	1,110,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	8,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,055.00000	2,103,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,054.00000	3,103,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,646.00000	7,598,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,646.00000	5,598,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,647.00000	3,599,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		31.00000	31,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,677.00000	1,629,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,354.00000	4,403,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,725.00000	1,678,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		29.00000	30,000	22.44	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		19.00000	20,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,115.00000	2,068,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		27.00000	27,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,823.00000	1,775,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		18.00000	18,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,164.00000	2,116,000	24.10	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	7.80	Call		140.00000	151,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		536.00000	499,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,532.00000	1,484,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		36.00000	36,000	21.53	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		385.00000	353,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		189.00000	205,000	15.56	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,435.00000	1,388,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		39.00000	40,000	21.07	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		162.00000	175,000	16.02	175,000.00	1,000	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		458.00000	423,000	16.02	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,628.00000	1,581,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		32.00000	33,000	21.99	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		350.00000	319,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		204.00000	221,000	15.33	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.56160	7.51170		15.37	1,512,320.00	200	8,825.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		211.00000	223,000	17.01	1,349,150.00	6,050	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		699.00000	661,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		201.00000	212,000	17.20	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		739.00000	700,000	17.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		222.00000	235,000	16.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		660.00000	623,000	16.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,120.00000	1,075,000	18.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		132.00000	137,000	18.85	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,019.00000	2,967,000	24.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		31.00000	29,000	24.78	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		247.00000	227,000	15.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		459.00000	489,000	15.04	2,958,450.00	6,050	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,032.00000	988,000	18.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		144.00000	150,000	18.48	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		346.00000	322,000	15.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		358.00000	384,000	15.30	0.00	0	12,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.67080	7.61970		15.70	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		517.00000	544,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		347.00000	323,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		492.00000	519,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		372.00000	348,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		542.00000	571,000	15.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		322.00000	300,000	15.33	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.50060	11.48540		13.73	4,174,717.80	363	21,714.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		8.00000	7,000	18.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,323.00000	1,306,000	18.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		10.00000	9,000	18.15	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,225.00000	1,208,000	18.15	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		9.00000	8,000	18.34	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,274.00000	1,257,000	18.34	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		571.00000	553,000	15.57	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		56.00000	54,000	15.57	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.66530	11.64990		14.26	58,326.50	5	12,810.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		303.00000	304,000	14.98	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	13/12/2010	Foreign Exchange Future	11.90	Put		553.00000	539,000	14.98	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		519.00000	505,000	14.84	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		319.00000	320,000	14.84	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.82910	11.81170		14.60	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		539.00000	543,000	14.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		527.00000	514,000	14.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		519.00000	523,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		557.00000	544,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		561.00000	565,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		499.00000	486,000	14.55	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08610	0.08500		16.80	2,583.00	30	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		306.00000	386,000	18.10	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		96.00000	66,000	18.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08750	0.08630		20.47	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		405.00000	460,000	18.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		375.00000	310,000	18.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		153.00000	173,000	22.71	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,123.00000	1,023,000	22.71	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,074.00000	1,184,000	17.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		44.00000	34,000	17.79	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.47420	9.54890		13.26	4,481,296.60	473	18,843.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	22.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,116.00000	2,191,000	22.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		18.00000	14,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		669.00000	740,000	16.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		958.00000	1,031,000	17.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		7.00000	5,000	17.65	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		487.00000	554,000	15.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		36.00000	28,000	15.56	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		320.00000	381,000	14.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		69.00000	55,000	14.73	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		312.00000	257,000	13.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		63.00000	83,000	13.76	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.61050	9.68560		13.85	1,441,575.00	150	8,000.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,514.00000	10,590,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,514.00000	8,590,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,514.00000	6,590,000	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,515.00000	4,591,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		16.00000	15,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,530.00000	2,605,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		52.00000	51,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,566.00000	1,641,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		154.00000	148,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		668.00000	738,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		594.00000	548,000	13.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		108.00000	138,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,495.00000	1,422,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		9.00000	12,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		20.00000	19,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,384.00000	2,459,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,564.00000	10,640,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,564.00000	8,640,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,564.00000	6,640,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,565.00000	4,641,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		15.00000	14,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,579.00000	2,654,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		49.00000	49,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,613.00000	1,689,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		145.00000	139,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		709.00000	779,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		558.00000	514,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		122.00000	154,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,445.00000	1,373,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		9.00000	13,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,264.00000	11,340,000	30.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,264.00000	9,340,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,264.00000	7,340,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,265.00000	5,341,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		5.00000	5,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,269.00000	3,345,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		23.00000	22,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,287.00000	2,362,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		66.00000	65,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,330.00000	1,405,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		213.00000	201,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		477.00000	541,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		790.00000	734,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		54.00000	74,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,164.00000	11,240,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,164.00000	9,240,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,164.00000	7,240,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,165.00000	5,241,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		6.00000	6,000	22.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,170.00000	3,246,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		27.00000	26,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,191.00000	2,266,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		73.00000	72,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,237.00000	1,312,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		242.00000	228,000	14.78	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		406.00000	468,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		875.00000	816,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		39.00000	56,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,314.00000	10,390,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,314.00000	8,390,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,314.00000	6,390,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,315.00000	4,391,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		22.00000	21,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,336.00000	2,411,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		63.00000	62,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,377.00000	1,452,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		199.00000	189,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		513.00000	579,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		748.00000	694,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		62.00000	84,000	13.57	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		1,692.00000	1,618,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		6.00000	8,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,414.00000	10,490,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,414.00000	8,490,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,414.00000	6,490,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,415.00000	4,491,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		19.00000	18,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,433.00000	2,508,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		57.00000	56,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,471.00000	1,546,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		175.00000	167,000	15.70	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		589.00000	657,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		669.00000	619,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		83.00000	109,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,593.00000	1,520,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		7.00000	10,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,714.00000	10,790,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,714.00000	8,790,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,714.00000	6,790,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,715.00000	4,791,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		12.00000	11,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,726.00000	2,801,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		43.00000	43,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,757.00000	1,833,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		121.00000	117,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		835.00000	907,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		459.00000	421,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		173.00000	211,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,299.00000	1,227,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		13.00000	17,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,864.00000	10,940,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,864.00000	8,940,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,864.00000	6,940,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,865.00000	4,941,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		10.00000	9,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,874.00000	2,949,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		38.00000	38,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,902.00000	1,978,000	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		101.00000	98,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		965.00000	1,038,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		371.00000	339,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		235.00000	279,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,153.00000	1,083,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		17.00000	23,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,164.00000	10,240,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,164.00000	8,240,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,164.00000	6,240,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,165.00000	4,241,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,840.00000	1,767,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		4.00000	7,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,214.00000	10,290,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,214.00000	8,290,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,214.00000	6,290,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,215.00000	4,291,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		25.00000	24,000	21.44	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		2,239.00000	2,314,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		69.00000	68,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,283.00000	1,358,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		227.00000	214,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		441.00000	504,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		832.00000	774,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		46.00000	64,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,791.00000	1,717,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		5.00000	7,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,264.00000	10,340,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,264.00000	8,340,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,264.00000	6,340,000	27.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,265.00000	4,341,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,741.00000	1,668,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		5.00000	8,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		750.00000	821,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		136.00000	131,000	16.45	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		345.00000	315,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		259.00000	305,000	13.85	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		524.00000	482,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		138.00000	172,000	13.71	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			9.74490	9.82030		14.16	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		422.00000	401,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		402.00000	456,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		403.00000	383,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		433.00000	488,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		446.00000	420,000	14.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		376.00000	425,000	14.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		259.00000	300,000	13.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		579.00000	545,000	13.96	2,456,860.00	4,508	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		826.00000	892,000	16.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		246.00000	237,000	16.15	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		0.00000	973,000	16.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	218,000	16.45	982,744.00	4,508	4,508.00
AL7T	On	04/11/2010	Index Future			364.55400	362.30800			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			335.50700	333.63400			0.00	0	1,228.00
ALBI	On	03/02/2011	Index Future			341.22500	339.32500			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.58760	6.59740		11.18	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		19.00000	18,000	13.61	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		322.00000	330,000	13.61	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.61280	6.62250		12.05	66,128.00	10	8,169.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		93.00000	91,000	12.95	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		371.00000	378,000	12.95	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		410.00000	418,000	13.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		82.00000	81,000	13.14	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.63530	6.64460		12.85	0.00	0	220.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		234.00000	231,000	12.85	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		289.00000	296,000	12.85	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		217.00000	214,000	13.07	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		322.00000	329,000	13.07	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		257.00000	253,000	12.82	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		262.00000	268,000	12.82	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.02110	7.02770		12.27	140,422.00	20	80.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		13.00000	13,000	15.78	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		485.00000	492,000	15.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.11230	7.11860		10.46	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		39.00000	37,000	12.47	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		620.00000	625,000	12.47	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		34.00000	33,000	12.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		665.00000	671,000	12.64	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		44.00000	43,000	12.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		575.00000	581,000	12.31	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			145.76500	145.29800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			148.29500	147.82300			0.00	0	0.00
GOVI On	04/11/2010	GOVI			336.41800	334.57100			0.00	0	177.00
GOVI On	04/11/2010	GOVI	329.00	Call		55,710.00000	74,180,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.01	Call	55,610.00000	74,080,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	55,810.00000	74,280,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	04/11/2010	Index Future			390.30800	390.13800		0.00	0	507.00
ILBI	On	03/02/2011	Index Future			396.82200	396.64900		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			6.53300	6.52000		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.25000	6.31000		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.22000	6.25000		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.19300	6.22000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.18000	6.20000			0.00	0	0.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			6.18000	6.20000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.21500	6.26000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.33700	6.35000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.50600	6.52000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.71500	6.75000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.94000	6.98000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.09000	7.09000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.50	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
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			324.81000	322.83100			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			330.44900	328.43900			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			7.54400	7.65300		4.50	0.00	0	5,072.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,921.00000	4,376,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		135.00000	92,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,122.00000	4,582,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		118.00000	79,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,722.00000	4,171,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		156.00000	107,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,454.00000	1,167,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		754.00000	965,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.57100	7.68600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,033.00000	2,341,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,111.00000	920,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,170.00000	2,488,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,034.00000	852,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,900.00000	2,198,000	4.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		1,192.00000	991,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.62900	7.75300		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,779.00000	2,046,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,791.00000	1,549,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,893.00000	2,168,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,701.00000	1,466,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,671.00000	1,928,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,888.00000	1,636,000	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			8.47400	8.56900		11.25	0.00	0	16,470.00
R186	On	04/11/2010	Bond Future	9.25	Call		7,036.00000	7,806,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		696.00000	539,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		7,410.00000	8,194,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		624.00000	481,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		6,666.00000	7,422,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		774.00000	602,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,910.00000	1,560,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,647.00000	4,224,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.51000	8.60700		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,932.00000	6,560,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,257.00000	1,951,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,247.00000	6,889,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,117.00000	1,824,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,623.00000	6,235,000	11.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Put		2,406.00000	2,084,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.56500	8.66500		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,991.00000	5,516,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		4,194.00000	3,771,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,261.00000	5,801,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,999.00000	3,591,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,727.00000	5,237,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,398.00000	3,960,000	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			1.57700	1.56600			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		458.00000	430,000		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		582.00000	554,000		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		334.00000	306,000		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			2.97800	2.97700			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		906.00000	894,000		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		1,523.00000	1,510,000		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		286.00000	274,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.44900	7.55800		4.00	10,789,556.00	100	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,374.00000	3,738,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		76.00000	50,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,533.00000	3,901,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		64.00000	42,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,215.00000	3,575,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		89.00000	59,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.46700	7.58300		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,017.00000	2,292,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		621.00000	503,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,137.00000	2,419,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		575.00000	464,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,901.00000	2,168,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		671.00000	545,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.52300	7.64900		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,533.00000	1,757,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,213.00000	1,036,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,626.00000	1,858,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,148.00000	979,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,443.00000	1,660,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,281.00000	1,097,000	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			2.96100	2.97100			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	Call		1,367.00000	1,541,000		0.00	0	0.00
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		2,220.00000	2,395,000		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		504.00000	679,000		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			8.09600	8.21300		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,310.00000	5,875,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		126.00000	84,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,533.00000	6,104,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		108.00000	72,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,085.00000	5,646,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		143.00000	97,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.14000	8.26300		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,560.00000	2,945,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,382.00000	1,149,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,719.00000	3,115,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,295.00000	1,072,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,405.00000	2,778,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,474.00000	1,229,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.21000	8.34000		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,033.00000	2,346,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,470.00000	2,151,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		2,161.00000	2,485,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,355.00000	2,047,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,909.00000	2,211,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,590.00000	2,260,000	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			8.21200	8.31800		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,368.00000	5,925,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		190.00000	135,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,610.00000	6,173,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		165.00000	116,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,124.00000	5,675,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		215.00000	154,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.25300	8.36400		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,589.00000	2,950,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,830.00000	1,566,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,756.00000	3,129,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,720.00000	1,468,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,427.00000	2,777,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,946.00000	1,671,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.32100	8.43700		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,750.00000	3,097,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,407.00000	2,119,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,908.00000	3,265,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,294.00000	2,016,000	7.55	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	Call		2,598.00000	2,934,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,527.00000	2,228,000	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			7.30300	7.41300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,015.00000	3,311,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		32.00000	20,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,144.00000	3,442,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		27.00000	17,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,887.00000	3,181,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		39.00000	25,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.30900	7.42800		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,862.00000	2,094,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		390.00000	312,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,959.00000	2,196,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		360.00000	287,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,766.00000	1,993,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		422.00000	339,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.36800	7.50100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,049.00000	1,215,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,051.00000	899,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,114.00000	1,287,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		997.00000	851,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		986.00000	1,146,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,108.00000	949,000	2.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future			8.36500	8.36100		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.26700	8.39400		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,236.00000	5,922,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		261.00000	179,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,482.00000	6,177,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		227.00000	154,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,988.00000	5,665,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		294.00000	203,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.30500	8.43600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,341.00000	3,847,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,513.00000	1,243,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,532.00000	4,052,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,418.00000	1,161,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,154.00000	3,646,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,614.00000	1,330,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.37000	8.50600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,734.00000	3,150,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,769.00000	2,397,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,893.00000	3,322,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,640.00000	2,282,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,579.00000	2,982,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,902.00000	2,518,000	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			8.38900	8.49500		9.50	0.00	0	6,835.00

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	Call		4,907.00000	5,487,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		329.00000	240,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,162.00000	5,751,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		292.00000	212,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,655.00000	5,225,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		370.00000	272,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.42900	8.53800		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,146.00000	3,557,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,851.00000	1,586,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,336.00000	3,759,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,739.00000	1,487,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,961.00000	3,360,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,969.00000	1,693,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.49000	8.60300		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,583.00000	2,921,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,208.00000	2,860,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,741.00000	3,091,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		3,062.00000	2,726,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,430.00000	2,756,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,361.00000	3,001,000	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			8.43300	8.50600		15.00	85,764,932.00	1,100	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		4,828.00000	5,297,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		863.00000	717,000	15.96	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	Call		5,125.00000	5,606,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		778.00000	643,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,535.00000	4,992,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		956.00000	798,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.46000	8.53500		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,540.00000	5,973,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,823.00000	1,627,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,810.00000	6,253,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,710.00000	1,525,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,273.00000	5,696,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,941.00000	1,736,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.49900	8.57600		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,649.00000	3,970,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,280.00000	3,962,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,867.00000	4,199,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,082.00000	3,775,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,436.00000	3,746,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,487.00000	4,157,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.53900	8.61200		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		0.00000	4,518,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		0.00000	4,842,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		0.00000	4,744,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		0.00000	4,653,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		0.00000	4,295,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		0.00000	5,038,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.01900	3.01800			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		1,059.00000	1,046,000		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		1,698.00000	1,685,000		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		415.00000	402,000		0.00	0	0.00
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			2.83800	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	495,000		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	213,000		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	777,000		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			3.07100	3.07000			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		651.00000	661,000		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		186.00000	195,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	2.95	Put		1,120.00000	1,129,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			327.01900	325.22800			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			332.69600	330.87800			0.00	0	0.00
Total for Derivatives :										213,312,904.90	37,711	1,073,202.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.45000	6.55000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.50000	7.60000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.42500	8.51500			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	2.91000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.41000	7.51000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.92000	2.93000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.04000	8.14500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.16000	8.26000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.27000	7.37000			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	15/01/2020	Spot Bond			8.22000	8.34000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.34000	8.43500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.40000	8.46500			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
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:										213,312,904.90	37,711	1,073,202.00