



Daily MTM Report

Daily summary for: 06/08/2010

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			7.27860	7.29760		14.17	69,830,888.40	9,594	247,403.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,552.00000	8,571,000	45.88	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,552.00000	6,571,000	43.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,552.00000	4,571,000	39.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,552.00000	2,571,000	29.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		470.00000	452,000	16.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		22.00000	23,000	16.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,448.00000	1,429,000	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,448.00000	2,429,000	21.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,448.00000	3,429,000	18.29	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	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,502.00000	8,521,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,502.00000	6,521,000	43.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,502.00000	4,521,000	39.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,502.00000	2,521,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		24.00000	22,000	17.28	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		526.00000	543,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		516.00000	497,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		18.00000	18,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,498.00000	1,479,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,498.00000	2,479,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,498.00000	3,479,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		20.00000	18,000	17.57	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		572.00000	589,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,602.00000	8,621,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,602.00000	6,621,000	43.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,602.00000	4,621,000	39.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,602.00000	2,621,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		17.00000	15,000	17.85	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		619.00000	636,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		426.00000	408,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		28.00000	29,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,398.00000	1,379,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,398.00000	2,379,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,398.00000	3,379,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,652.00000	8,671,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,652.00000	6,671,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,652.00000	4,671,000	39.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,652.00000	2,671,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		14.00000	13,000	18.13	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		666.00000	684,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		383.00000	365,000	15.82	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		35.00000	36,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,348.00000	1,329,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,348.00000	2,329,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,348.00000	3,329,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,752.00000	8,771,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,752.00000	6,771,000	43.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,752.00000	4,771,000	39.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,752.00000	2,771,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		10.00000	9,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		762.00000	780,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		302.00000	284,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		54.00000	55,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,248.00000	1,229,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,248.00000	2,229,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,248.00000	3,229,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,802.00000	8,821,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,802.00000	6,821,000	43.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,802.00000	4,821,000	40.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,802.00000	2,821,000	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		9.00000	8,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		811.00000	829,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		264.00000	246,000	15.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		66.00000	67,000	15.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,198.00000	1,179,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,198.00000	2,179,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,198.00000	3,179,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,852.00000	8,871,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,852.00000	6,871,000	43.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,852.00000	4,871,000	40.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,852.00000	2,871,000	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		7.00000	7,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		859.00000	878,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		228.00000	211,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		80.00000	82,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,148.00000	1,129,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,148.00000	2,129,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,148.00000	3,129,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,002.00000	9,021,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,002.00000	7,021,000	44.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,002.00000	5,021,000	40.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,002.00000	3,021,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		136.00000	125,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		138.00000	146,000	14.46	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		999.00000	980,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,998.00000	1,979,000	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.89	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		2,998.00000	2,979,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,952.00000	8,971,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,952.00000	6,971,000	44.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,952.00000	4,971,000	40.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,952.00000	2,971,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		5.00000	5,000	19.83	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		957.00000	976,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		164.00000	147,000	14.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		116.00000	118,000	14.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,049.00000	1,030,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,048.00000	2,029,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,048.00000	3,029,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,102.00000	9,121,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,102.00000	7,121,000	44.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.61	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	12.40	Put		5,102.00000	5,121,000	40.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,102.00000	3,121,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	20.68	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,105.00000	1,124,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		98.00000	89,000	15.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		200.00000	210,000	15.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		900.00000	881,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,898.00000	1,879,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,898.00000	2,879,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		4.00000	4,000	20.11	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,006.00000	1,025,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,402.00000	8,421,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,402.00000	6,421,000	43.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,402.00000	4,421,000	39.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,402.00000	2,421,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		34.00000	31,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		436.00000	452,000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		609.00000	590,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	11,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,598.00000	1,579,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,598.00000	2,579,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,598.00000	3,579,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,452.00000	8,471,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,452.00000	6,471,000	43.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,452.00000	4,471,000	39.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,452.00000	2,471,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		29.00000	26,000	17.00	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		481.00000	497,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		562.00000	543,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	14,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,548.00000	1,529,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,548.00000	2,529,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,548.00000	3,529,000	18.29	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	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,702.00000	8,721,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,702.00000	6,721,000	43.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,702.00000	4,721,000	39.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,702.00000	2,721,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		12.00000	11,000	18.42	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		714.00000	732,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		342.00000	323,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		44.00000	44,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,298.00000	1,279,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,298.00000	2,279,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,298.00000	3,279,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,902.00000	8,921,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,902.00000	6,921,000	43.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,902.00000	4,921,000	40.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,902.00000	2,921,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		6.00000	6,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		908.00000	927,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		195.00000	178,000	14.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		97.00000	99,000	14.45	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,098.00000	1,079,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,098.00000	2,079,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,098.00000	3,079,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,052.00000	9,071,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,052.00000	7,071,000	44.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,052.00000	5,071,000	40.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,052.00000	3,071,000	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		4.00000	3,000	20.39	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,056.00000	1,074,000	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		115.00000	106,000	14.74	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		167.00000	177,000	14.74	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		949.00000	931,000	19.11	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	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	2,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,948.00000	1,929,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,948.00000	2,929,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,002.00000	2,021,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,852.00000	1,871,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,254.00000	1,273,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	21.53	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,403.00000	1,422,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	22.37	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		1.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,803.00000	1,821,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.07	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,703.00000	1,722,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	21.81	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,304.00000	1,323,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		351.00000	365,000	16.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		49.00000	44,000	16.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		41.00000	37,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		393.00000	408,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,204.00000	1,223,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	21.24	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			7.37410	7.39290		14.87	21,923,199.30	2,973	62,686.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,557.00000	8,576,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,557.00000	6,576,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,557.00000	4,576,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,566.00000	2,585,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		114.00000	111,000	17.64	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		671.00000	687,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		530.00000	516,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		87.00000	92,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,447.00000	1,428,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,443.00000	2,424,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,443.00000	3,424,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		52.00000	52,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,209.00000	1,228,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,607.00000	8,626,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,607.00000	6,626,000	31.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,607.00000	4,626,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	24.38	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,615.00000	2,634,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		494.00000	481,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		101.00000	107,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,397.00000	1,378,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,393.00000	2,374,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,393.00000	3,374,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,657.00000	8,676,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,657.00000	6,676,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,657.00000	4,676,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		8.00000	7,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,665.00000	2,683,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		99.00000	97,000	18.10	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		756.00000	773,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		459.00000	446,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		116.00000	122,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,347.00000	1,329,000	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,343.00000	2,325,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,343.00000	3,324,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,707.00000	8,726,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,707.00000	6,726,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,707.00000	4,726,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,714.00000	2,733,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		93.00000	91,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		800.00000	817,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		426.00000	413,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		133.00000	139,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,298.00000	1,279,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,293.00000	2,275,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,293.00000	3,274,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		106.00000	104,000	17.87	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		713.00000	730,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,757.00000	8,776,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,757.00000	6,776,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,757.00000	4,776,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,763.00000	2,782,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		86.00000	85,000	18.57	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		843.00000	861,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		394.00000	382,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		151.00000	158,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,249.00000	1,230,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,243.00000	2,225,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,243.00000	3,224,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,807.00000	8,826,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,807.00000	6,826,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,807.00000	4,826,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	24.46	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		2,813.00000	2,832,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		81.00000	79,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		888.00000	905,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		364.00000	352,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		171.00000	178,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,199.00000	1,181,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,194.00000	2,175,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,193.00000	3,174,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,857.00000	8,876,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,857.00000	6,876,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,857.00000	4,876,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,862.00000	2,881,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		76.00000	75,000	19.03	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		933.00000	951,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		336.00000	324,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		193.00000	200,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,150.00000	1,132,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,144.00000	2,125,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,143.00000	3,124,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,057.00000	9,076,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,057.00000	7,076,000	32.17	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		5,057.00000	5,076,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,061.00000	3,080,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		59.00000	58,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,116.00000	1,134,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		241.00000	233,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		298.00000	309,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		956.00000	939,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		13.00000	15,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,944.00000	1,925,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,943.00000	2,924,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,007.00000	9,026,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,007.00000	7,026,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,007.00000	5,026,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,011.00000	3,030,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		63.00000	62,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,070.00000	1,088,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		260.00000	252,000	15.10	0.00	0	6,757.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		267.00000	278,000	15.10	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,003.00000	986,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	12,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,994.00000	1,975,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,993.00000	2,974,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		49.00000	49,000	20.65	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,256.00000	1,275,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,107.00000	9,126,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,107.00000	7,126,000	32.30	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		5,107.00000	5,126,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,110.00000	3,129,000	24.58	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	13/12/2010	Foreign Exchange Future	8.50	Call		55.00000	55,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,162.00000	1,181,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		223.00000	216,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		330.00000	342,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		909.00000	893,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		16.00000	19,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,894.00000	1,876,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,893.00000	2,874,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		71.00000	70,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		978.00000	996,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,457.00000	8,476,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,457.00000	6,476,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,457.00000	4,476,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	10,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,468.00000	2,486,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		132.00000	128,000	17.18	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		589.00000	604,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		606.00000	592,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		63.00000	68,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,546.00000	1,527,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,543.00000	2,524,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,543.00000	3,524,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,507.00000	8,526,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,507.00000	6,526,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,507.00000	4,526,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,517.00000	2,536,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		123.00000	120,000	17.41	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		630.00000	646,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		567.00000	554,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		74.00000	80,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,496.00000	1,478,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,493.00000	2,474,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,493.00000	3,474,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,907.00000	8,926,000	34.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,907.00000	6,926,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,907.00000	4,926,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,912.00000	2,931,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		309.00000	297,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		216.00000	223,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,101.00000	1,083,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	9,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,094.00000	2,075,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,093.00000	3,074,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,957.00000	8,976,000	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,957.00000	6,976,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,957.00000	4,976,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,961.00000	2,980,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		67.00000	66,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,024.00000	1,042,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		284.00000	272,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		241.00000	248,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,052.00000	1,034,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	10,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,044.00000	2,025,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,043.00000	3,024,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,657.00000	7,676,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,657.00000	5,676,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,658.00000	3,677,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		31.00000	31,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,688.00000	1,707,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,343.00000	4,324,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,736.00000	1,756,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		29.00000	30,000	22.96	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		19.00000	19,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,126.00000	2,145,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		27.00000	27,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,834.00000	1,853,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		18.00000	17,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,175.00000	2,193,000	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		142.00000	138,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		549.00000	564,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,543.00000	1,562,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		36.00000	36,000	22.03	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		398.00000	412,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		191.00000	186,000	16.02	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,447.00000	1,466,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		40.00000	40,000	21.57	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		164.00000	160,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		471.00000	486,000	16.49	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,639.00000	1,659,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		32.00000	33,000	22.49	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		363.00000	376,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		206.00000	200,000	15.79	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.47000	7.49020		15.53	164,340.00	22	7,840.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		211.00000	208,000	17.58	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		721.00000	738,000	17.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		201.00000	198,000	17.76	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		761.00000	778,000	17.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		222.00000	218,000	17.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		682.00000	698,000	17.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,142.00000	1,161,000	19.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		132.00000	131,000	19.44	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,040.00000	3,060,000	25.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		30.00000	30,000	25.44	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		263.00000	273,000	15.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		453.00000	443,000	15.37	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,054.00000	1,073,000	19.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		144.00000	143,000	19.06	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		366.00000	379,000	15.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		356.00000	349,000	15.72	0.00	0	12,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.56750	7.58810		15.94	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		506.00000	498,000	15.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		368.00000	381,000	15.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		483.00000	474,000	15.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		395.00000	407,000	15.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		531.00000	522,000	15.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		343.00000	355,000	15.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.62100	11.55060		12.45	0.00	0	21,407.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		9.00000	10,000	16.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,258.00000	1,189,000	16.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		12.00000	13,000	16.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,161.00000	1,092,000	16.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		10.00000	12,000	16.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,209.00000	1,141,000	16.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		513.00000	453,000	13.94	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		64.00000	74,000	13.94	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76720	11.69510		13.52	0.00	0	12,755.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		307.00000	330,000	14.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		512.00000	463,000	14.01	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		478.00000	431,000	13.85	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		323.00000	348,000	13.85	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.91210	11.84140		14.12	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		539.00000	572,000	14.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		498.00000	460,000	14.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		518.00000	549,000	14.06	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		527.00000	487,000	14.06	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		562.00000	596,000	13.94	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		471.00000	434,000	13.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08550	0.08500		15.88	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		318.00000	348,000	17.53	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		108.00000	88,000	17.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08670	0.08620		20.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		405.00000	428,000	19.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		385.00000	358,000	19.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		155.00000	163,000	22.91	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,135.00000	1,093,000	22.91	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,068.00000	1,113,000	17.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		48.00000	43,000	17.69	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.67240	9.59900		12.51	35,546,070.00	3,675	18,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	20.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,066.00000	1,993,000	20.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		26.00000	31,000	14.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		627.00000	559,000	14.64	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		911.00000	840,000	15.81	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		10.00000	12,000	15.81	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		450.00000	386,000	13.87	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		49.00000	58,000	13.87	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		291.00000	236,000	13.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		90.00000	108,000	13.09	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		359.00000	414,000	13.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		60.00000	42,000	13.57	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.79420	9.71970		13.68	97,942.00	10	8,000.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,480.00000	10,406,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,480.00000	8,406,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,480.00000	6,406,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,481.00000	4,407,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		19.00000	23,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,499.00000	2,429,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		59.00000	66,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,539.00000	1,472,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		172.00000	192,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		652.00000	598,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		629.00000	685,000	13.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		109.00000	91,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,530.00000	1,603,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	9,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		23.00000	29,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,353.00000	2,285,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,530.00000	10,456,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,530.00000	8,456,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,530.00000	6,456,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,531.00000	4,457,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		18.00000	22,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,548.00000	2,478,000	21.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		56.00000	63,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,586.00000	1,519,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		162.00000	181,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		692.00000	637,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		593.00000	647,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		123.00000	103,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,481.00000	1,554,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	10,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,230.00000	11,156,000	29.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,230.00000	9,156,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,230.00000	7,156,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,231.00000	5,157,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		6.00000	8,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,236.00000	3,164,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		27.00000	33,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,257.00000	2,189,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		75.00000	84,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,305.00000	1,240,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		234.00000	261,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		464.00000	417,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		827.00000	888,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		57.00000	44,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,130.00000	11,056,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,130.00000	9,056,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,130.00000	7,056,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,131.00000	5,057,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		7.00000	9,000	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,137.00000	3,065,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		31.00000	38,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,161.00000	2,094,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		83.00000	93,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,213.00000	1,149,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		266.00000	296,000	13.86	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		396.00000	352,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		912.00000	976,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		42.00000	32,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,280.00000	10,206,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,280.00000	8,206,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,280.00000	6,206,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,282.00000	4,208,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		25.00000	31,000	21.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,305.00000	2,237,000	21.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		71.00000	80,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,351.00000	1,286,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		220.00000	245,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		500.00000	451,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		785.00000	846,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		65.00000	52,000	13.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,727.00000	1,801,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	7,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,380.00000	10,306,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,380.00000	8,306,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,380.00000	6,306,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	2,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,381.00000	4,308,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		22.00000	27,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,402.00000	2,333,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		64.00000	73,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,444.00000	1,379,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		194.00000	217,000	14.79	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		574.00000	523,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		705.00000	763,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		85.00000	69,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,629.00000	1,702,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	8,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,680.00000	10,606,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,680.00000	8,606,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,680.00000	6,606,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,681.00000	4,607,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		14.00000	17,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,694.00000	2,623,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		49.00000	56,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,729.00000	1,662,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		135.00000	152,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		815.00000	758,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		491.00000	541,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		171.00000	147,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,335.00000	1,407,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		15.00000	13,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,830.00000	10,756,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,830.00000	8,756,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,830.00000	6,756,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,831.00000	4,757,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		11.00000	14,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,841.00000	2,770,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		43.00000	49,000	20.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,873.00000	1,805,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		114.00000	128,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		944.00000	884,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		401.00000	447,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		231.00000	203,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,190.00000	1,261,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	17,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,130.00000	10,056,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,130.00000	8,056,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,130.00000	6,056,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,132.00000	4,058,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,875.00000	1,949,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	5,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,180.00000	10,106,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,180.00000	8,106,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,180.00000	6,106,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,182.00000	4,108,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		29.00000	35,000	21.14	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	11.90	Put		2,209.00000	2,141,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		78.00000	88,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,258.00000	1,194,000	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		249.00000	278,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		429.00000	384,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		869.00000	932,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		49.00000	38,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,826.00000	1,900,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,230.00000	10,156,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,230.00000	8,156,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,230.00000	6,156,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,232.00000	4,158,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,777.00000	1,850,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		7.00000	6,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		732.00000	677,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		152.00000	171,000	15.53	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		373.00000	418,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		253.00000	224,000	13.53	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		558.00000	611,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		138.00000	117,000	13.31	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			9.91500	9.84140		14.13	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		447.00000	489,000	14.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		406.00000	374,000	14.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		424.00000	464,000	14.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		433.00000	399,000	14.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		471.00000	514,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		380.00000	349,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		265.00000	240,000	13.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		606.00000	655,000	13.82	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		821.00000	772,000	15.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		262.00000	287,000	15.65	0.00	0	14,937.00
AL7T	On	04/11/2010	Index Future			362.36600	361.23900			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			333.96200	332.93800			20,037,720.00	6	1,228.00
ALBI	On	03/02/2011	Index Future			339.66200	338.42700			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64130	6.62740		10.48	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		25.00000	26,000	12.68	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		298.00000	285,000	12.68	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.65490	6.64070		11.61	0.00	0	8,169.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		99.00000	102,000	12.50	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		358.00000	347,000	12.50	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		396.00000	385,000	12.68	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		87.00000	90,000	12.68	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.66620	6.65420		12.19	0.00	0	125.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		236.00000	240,000	12.41	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		282.00000	274,000	12.41	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		218.00000	222,000	12.62	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		314.00000	306,000	12.62	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		255.00000	259,000	12.19	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		251.00000	243,000	12.19	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.08380	7.18150		11.27	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		25.00000	16,000	14.01	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		344.00000	432,000	14.01	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.16320	7.26180		10.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		57.00000	43,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		495.00000	580,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		50.00000	38,000	12.20	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		538.00000	625,000	12.20	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		65.00000	49,000	11.86	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		453.00000	536,000	11.86	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			145.06000	147.22300			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			147.58200	149.87600			0.00	0	0.00
GOVI On	04/11/2010	GOVI			334.86700	333.78200			0.00	0	177.00
GOVI On	04/11/2010	GOVI	329.00	Call		47,820.00000	58,670,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		47,720.00000	58,570,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	328.99	Call	47,920.00000	58,770,000		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			390.04300	396.72200		0.00	0	507.00
ILBI	On	03/02/2011	Index Future			396.54700	403.80300		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			6.55000	6.50000		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.30000	6.47000		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.23000	6.22000		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.21000	6.20000		0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.20000	6.20000		0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.20000	6.20000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.25000	6.25000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.35000	6.35000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.51000	6.50000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.72000	6.70000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.96000	6.95000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.08000	7.05000			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		0.00000	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		0.00000	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		0.00000	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		0.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		0.00000	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			323.32300	327.56900			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			328.94400	333.47300			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			7.64300	7.68600		4.50	0.00	0	5,072.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,802.00000	3,974,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		167.00000	143,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,000.00000	4,174,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		146.00000	124,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,606.00000	3,776,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		190.00000	164,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,574.00000	1,450,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		724.00000	796,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.67600	7.72200		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,961.00000	2,075,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,195.00000	1,109,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,095.00000	2,213,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,114.00000	1,033,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,832.00000	1,942,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,280.00000	1,191,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.74200	7.72500		4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Call		1,855.00000	1,816,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,752.00000	1,783,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,970.00000	1,930,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,663.00000	1,692,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,744.00000	1,706,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,847.00000	1,878,000	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			8.52900	8.58100		11.25	0.00	0	16,470.00
R186	On	04/11/2010	Bond Future	9.25	Call		6,994.00000	7,400,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		770.00000	671,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		7,364.00000	7,778,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		695.00000	603,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		6,630.00000	7,027,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		854.00000	746,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		2,031.00000	1,822,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,651.00000	3,948,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.56600	8.62000		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,900.00000	6,236,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,349.00000	2,167,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,211.00000	6,556,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,205.00000	2,032,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,594.00000	5,921,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,501.00000	2,310,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.62300	8.65100		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		5,106.00000	5,244,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		4,177.00000	4,050,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,378.00000	5,521,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,984.00000	3,862,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,839.00000	4,974,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,378.00000	4,248,000	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			1.56200	1.55800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		478.00000	468,000		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		602.00000	592,000		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		354.00000	344,000		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			2.99700	2.98600			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		794.00000	657,000		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		1,411.00000	1,274,000		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		174.00000	37,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			7.55900	7.61300		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,204.00000	3,378,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		102.00000	84,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,360.00000	3,537,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		87.00000	71,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,048.00000	3,220,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		118.00000	98,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.58400	7.64200		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,899.00000	2,027,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		702.00000	634,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,014.00000	2,146,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		651.00000	587,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,786.00000	1,911,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		755.00000	684,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.65100	7.64100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,559.00000	1,539,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,214.00000	1,225,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,653.00000	1,632,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,150.00000	1,160,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,469.00000	1,450,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,282.00000	1,295,000	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			2.97000	2.97000			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		1,384.00000	1,384,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,238.00000	2,238,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		522.00000	522,000		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			8.20400	8.25700		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,117.00000	5,365,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		160.00000	135,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,337.00000	5,587,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		139.00000	115,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,896.00000	5,141,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		181.00000	153,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.25300	8.30900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,449.00000	2,611,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,501.00000	1,383,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,603.00000	2,771,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,409.00000	1,297,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,299.00000	2,456,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,598.00000	1,475,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.33000	8.34200		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,049.00000	2,073,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,496.00000	2,461,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,177.00000	2,202,000	6.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Put		2,381.00000	2,347,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,925.00000	1,948,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,615.00000	2,580,000	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			8.29900	8.35200		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,214.00000	5,483,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		232.00000	196,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,452.00000	5,725,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		202.00000	170,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,974.00000	5,239,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		260.00000	221,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.34300	8.39800		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,513.00000	2,680,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,945.00000	1,803,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,676.00000	2,850,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,831.00000	1,696,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,355.00000	2,517,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,065.00000	1,918,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.41500	8.43300		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,786.00000	2,834,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,421.00000	2,371,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,944.00000	2,993,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,309.00000	2,259,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,633.00000	2,680,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		2,540.00000	2,489,000	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			7.39200	7.46900		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,872.00000	3,075,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		46.00000	34,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,999.00000	3,204,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		38.00000	28,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,745.00000	2,947,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		54.00000	40,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.40500	7.48900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,758.00000	1,914,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		444.00000	382,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,853.00000	2,013,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		412.00000	354,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,665.00000	1,818,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		479.00000	414,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.47600	7.47500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,090.00000	1,087,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,030.00000	1,030,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,157.00000	1,154,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		978.00000	977,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,026.00000	1,023,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,086.00000	1,085,000	2.99	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.36500	8.36100		8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.38400	8.43700		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,037.00000	5,309,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		321.00000	274,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,278.00000	5,555,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		282.00000	240,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,794.00000	5,062,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		359.00000	308,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.42600	8.48100		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,206.00000	3,403,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,643.00000	1,516,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,393.00000	3,595,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,543.00000	1,422,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,024.00000	3,215,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,749.00000	1,616,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.49600	8.51700		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,727.00000	2,784,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,825.00000	2,761,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,886.00000	2,944,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,696.00000	2,634,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,573.00000	2,628,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,959.00000	2,894,000	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			8.48600	8.53800		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,708.00000	4,979,000	10.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		399.00000	344,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,958.00000	5,233,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		357.00000	306,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,462.00000	4,727,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		447.00000	386,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.52900	8.58300		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,017.00000	3,206,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,999.00000	1,855,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,201.00000	3,397,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,881.00000	1,745,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,838.00000	3,021,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,123.00000	1,974,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.59400	8.61700		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,569.00000	2,631,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,279.00000	3,202,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,726.00000	2,790,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		3,132.00000	3,057,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,417.00000	2,476,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,433.00000	3,353,000	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			8.45600	8.50800		15.00	777,733,500.00	10,000	12,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		4,869.00000	5,195,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		921.00000	810,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		5,163.00000	5,498,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		833.00000	730,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,578.00000	4,895,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,016.00000	896,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.48300	8.53600		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,577.00000	5,878,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,868.00000	1,726,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,846.00000	6,153,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,755.00000	1,619,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,311.00000	5,604,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,988.00000	1,838,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.52300	8.55700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,765.00000	3,902,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,239.00000	4,094,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,986.00000	4,128,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,044.00000	3,904,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,549.00000	3,682,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,443.00000	4,294,000	14.89	0.00	0	0.00
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.01700	3.03800			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		799.00000	1,072,000		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		1,438.00000	1,711,000		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		155.00000	428,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.75000	2.74900			0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83500	2.85500			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		590.00000	478,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		309.00000	197,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		873.00000	761,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01000	3.01000			0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.06900	3.07900			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		735.00000	642,000		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		269.00000	176,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,203.00000	1,111,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			325.51600	329.94200			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			331.17500	335.88800			0.00	0	0.00
Total for Derivatives :										925,333,659.70	26,280	1,011,923.00
<u>i-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.54000	6.58000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.59000	7.63000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.48500	8.53000			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			2.93000	2.92000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.50500	7.55500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.93000	2.93000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.14000	8.18500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.24000	8.29000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.35000	7.42000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.33000	8.38000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.42500	8.48000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.42000	8.46500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.97000	2.99000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.73000	2.75000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			3.00000	3.01000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							925,333,659.70	26,280	1,011,923.00