



Daily MTM Report

Daily summary for: 17/08/2010

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			7.29480	7.30000		14.62	25,203,534.00	3,455	252,604.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,550.00000	8,555,000	49.62	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,550.00000	6,555,000	46.13	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,550.00000	4,555,000	41.45	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,550.00000	2,555,000	31.61	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		465.00000	459,000	17.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		15.00000	14,000	17.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,450.00000	1,445,000	19.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,450.00000	2,445,000	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,450.00000	3,445,000	17.43	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	3.85	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,500.00000	8,505,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,500.00000	6,505,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,500.00000	4,505,000	41.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,500.00000	2,505,000	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		16.00000	15,000	18.05	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		516.00000	520,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		512.00000	506,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		12.00000	11,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,500.00000	1,495,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,500.00000	2,495,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,500.00000	3,495,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		13.00000	12,000	18.39	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		563.00000	567,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,600.00000	8,605,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,600.00000	6,605,000	46.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,600.00000	4,605,000	41.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,600.00000	2,605,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		11.00000	10,000	18.74	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		611.00000	615,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		420.00000	414,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		20.00000	19,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,400.00000	1,395,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,400.00000	2,395,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,400.00000	3,395,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,650.00000	8,655,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,650.00000	6,655,000	46.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,650.00000	4,655,000	41.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,650.00000	2,655,000	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		9.00000	8,000	19.08	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		659.00000	663,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		375.00000	369,000	16.87	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	13/09/2010	Foreign Exchange Future	6.95	Put		25.00000	24,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,350.00000	1,345,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,350.00000	2,345,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,350.00000	3,345,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,750.00000	8,755,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,750.00000	6,755,000	46.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,750.00000	4,755,000	41.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,750.00000	2,755,000	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		6.00000	5,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		756.00000	760,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		291.00000	285,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		41.00000	40,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,250.00000	1,245,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,250.00000	2,245,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,250.00000	3,245,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.43	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	16.10	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,800.00000	8,805,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,800.00000	6,805,000	46.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	42.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,800.00000	4,805,000	42.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,800.00000	2,805,000	33.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		5.00000	4,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		805.00000	809,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		251.00000	245,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		51.00000	50,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,200.00000	1,195,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,200.00000	2,195,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,200.00000	3,195,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,850.00000	8,855,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,850.00000	6,855,000	46.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,850.00000	4,855,000	42.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	33.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,850.00000	2,855,000	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		4.00000	4,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		854.00000	859,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		214.00000	208,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		64.00000	63,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,150.00000	1,145,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,150.00000	2,145,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,150.00000	3,145,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,000.00000	9,005,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,000.00000	7,005,000	47.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,000.00000	5,005,000	42.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,000.00000	3,005,000	34.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		118.00000	113,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		118.00000	118,000	14.62	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,001.00000	995,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,000.00000	1,995,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	18.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,000.00000	2,995,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,950.00000	8,955,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	47.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,950.00000	6,955,000	47.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,950.00000	4,955,000	42.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,950.00000	2,955,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		3.00000	3,000	21.14	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		953.00000	958,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		147.00000	142,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		97.00000	97,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,050.00000	1,045,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,050.00000	2,045,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,050.00000	3,045,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,100.00000	9,105,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,100.00000	7,105,000	47.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.72	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	12.40	Put		5,100.00000	5,105,000	42.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,100.00000	3,105,000	34.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		2.00000	2,000	22.17	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,102.00000	1,107,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		81.00000	77,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		181.00000	182,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		901.00000	896,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,900.00000	1,895,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,900.00000	2,895,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	21.49	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,002.00000	1,007,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,400.00000	8,405,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,400.00000	6,405,000	45.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,400.00000	4,405,000	41.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,400.00000	2,405,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		24.00000	22,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		424.00000	427,000	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		607.00000	601,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	6,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,600.00000	1,595,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,600.00000	2,595,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,600.00000	3,595,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,450.00000	8,455,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,450.00000	6,455,000	45.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,450.00000	4,455,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,450.00000	2,455,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		20.00000	18,000	17.71	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		470.00000	473,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		559.00000	553,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		9.00000	8,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,550.00000	1,545,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,550.00000	2,545,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,550.00000	3,545,000	17.43	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	3.75	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,700.00000	8,705,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,700.00000	6,705,000	46.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,700.00000	4,705,000	41.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,700.00000	2,705,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		7.00000	7,000	19.42	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		707.00000	712,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		332.00000	326,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		32.00000	31,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,300.00000	1,295,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,300.00000	2,295,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,300.00000	3,295,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,900.00000	8,905,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,900.00000	6,905,000	46.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,900.00000	4,905,000	42.26	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	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,900.00000	2,905,000	33.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	3,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		903.00000	908,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		179.00000	173,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		79.00000	78,000	15.26	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,100.00000	1,095,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,100.00000	2,095,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,100.00000	3,095,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,050.00000	9,055,000	49.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,050.00000	7,055,000	47.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,050.00000	5,055,000	42.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,050.00000	3,055,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	21.83	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,052.00000	1,057,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		98.00000	93,000	14.96	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		148.00000	148,000	14.96	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		951.00000	946,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,950.00000	1,945,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,950.00000	2,945,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,000.00000	2,005,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,850.00000	1,855,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,251.00000	1,256,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	23.20	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,401.00000	1,406,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	24.23	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,800.00000	1,805,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.30	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,700.00000	1,705,000	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	23.55	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,301.00000	1,306,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		336.00000	339,000	16.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		36.00000	34,000	16.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		30.00000	27,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		380.00000	382,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,201.00000	1,206,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	22.86	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			7.40450	7.40940		15.00	10,033,097.50	1,355	72,786.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,541.00000	8,546,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,541.00000	6,546,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,541.00000	4,546,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	8,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,549.00000	2,554,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		111.00000	109,000	17.66	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		652.00000	655,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		538.00000	532,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		79.00000	78,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,462.00000	1,457,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,460.00000	2,455,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,459.00000	3,455,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		50.00000	49,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,191.00000	1,195,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,591.00000	8,596,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,591.00000	6,596,000	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,591.00000	4,596,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	7,000	24.94	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,599.00000	2,603,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		501.00000	495,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		92.00000	91,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,413.00000	1,408,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,410.00000	2,405,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,409.00000	3,405,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,641.00000	8,646,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,641.00000	6,646,000	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,641.00000	4,646,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	7,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,648.00000	2,653,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		96.00000	94,000	18.15	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		737.00000	740,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		465.00000	460,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		106.00000	106,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,363.00000	1,358,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,360.00000	2,355,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,359.00000	3,355,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,691.00000	8,696,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,691.00000	6,696,000	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,691.00000	4,696,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	6,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,697.00000	2,702,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		89.00000	88,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		780.00000	784,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		431.00000	425,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		122.00000	121,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,314.00000	1,309,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,310.00000	2,305,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,309.00000	3,305,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		103.00000	101,000	17.91	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		694.00000	697,000	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,741.00000	8,746,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,741.00000	6,746,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,741.00000	4,746,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,747.00000	2,752,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		83.00000	82,000	18.63	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		824.00000	828,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		398.00000	393,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		139.00000	139,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,264.00000	1,259,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	5,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,260.00000	2,255,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,259.00000	3,255,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,791.00000	8,796,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,791.00000	6,796,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,791.00000	4,796,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	5,000	25.03	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	10.20	Put		2,796.00000	2,801,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		78.00000	76,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		869.00000	872,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		367.00000	362,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		158.00000	158,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,215.00000	1,210,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,210.00000	2,205,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,209.00000	3,205,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,841.00000	8,846,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,841.00000	6,846,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,841.00000	4,846,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,846.00000	2,851,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		73.00000	71,000	19.12	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		914.00000	917,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		337.00000	333,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		178.00000	179,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,165.00000	1,160,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,160.00000	2,155,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,159.00000	3,155,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,041.00000	9,046,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,041.00000	7,046,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,041.00000	5,046,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,044.00000	3,049,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		56.00000	55,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,097.00000	1,101,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		239.00000	235,000	15.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		280.00000	281,000	15.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		970.00000	965,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	11,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,960.00000	1,955,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,959.00000	2,955,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,991.00000	8,996,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,991.00000	6,996,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,991.00000	4,996,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,995.00000	3,000,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		60.00000	59,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,051.00000	1,055,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		259.00000	254,000	15.00	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		250.00000	250,000	15.00	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,018.00000	1,013,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	9,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,010.00000	2,005,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,009.00000	3,005,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		47.00000	46,000	20.81	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,238.00000	1,242,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,091.00000	9,096,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,091.00000	7,096,000	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,091.00000	5,096,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,094.00000	3,099,000	25.16	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	8.50	Call		53.00000	52,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,144.00000	1,148,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		221.00000	217,000	15.48	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		312.00000	313,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		923.00000	918,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	14,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,911.00000	1,906,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,909.00000	2,905,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		68.00000	67,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		959.00000	963,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,441.00000	8,446,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,441.00000	6,446,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,441.00000	4,446,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		10.00000	10,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,451.00000	2,456,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		129.00000	126,000	17.18	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		570.00000	572,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		616.00000	610,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		57.00000	56,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,562.00000	1,557,000	17.92	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	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,560.00000	2,555,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,559.00000	3,555,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,491.00000	8,496,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,491.00000	6,496,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,491.00000	4,496,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		9.00000	9,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,500.00000	2,505,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		119.00000	117,000	17.42	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		610.00000	613,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		576.00000	571,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	67,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,512.00000	1,507,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,510.00000	2,505,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,509.00000	3,505,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,891.00000	8,896,000	35.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,891.00000	6,896,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,891.00000	4,896,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,895.00000	2,900,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		310.00000	305,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		201.00000	201,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,116.00000	1,111,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	7,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,110.00000	2,105,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,109.00000	3,105,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,941.00000	8,946,000	35.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,941.00000	6,946,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,941.00000	4,946,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,945.00000	2,950,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		64.00000	63,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,005.00000	1,009,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		283.00000	279,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		224.00000	225,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,067.00000	1,062,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	8,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,060.00000	2,055,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,059.00000	3,055,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,641.00000	7,646,000	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,641.00000	5,646,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,642.00000	3,647,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		29.00000	29,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,670.00000	1,675,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,359.00000	4,355,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,719.00000	1,724,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		28.00000	28,000	23.23	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		18.00000	18,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,109.00000	2,114,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		25.00000	25,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,816.00000	1,821,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		17.00000	17,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,158.00000	2,163,000	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		139.00000	136,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		530.00000	532,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,525.00000	1,529,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		34.00000	33,000	22.26	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		380.00000	381,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		189.00000	185,000	15.97	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,429.00000	1,433,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		38.00000	37,000	21.78	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		162.00000	158,000	16.45	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		453.00000	454,000	16.45	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,622.00000	1,626,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		31.00000	30,000	22.75	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		345.00000	346,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		204.00000	200,000	15.73	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51320	7.51770		15.37	1,562,745.60	208	9,468.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		211.00000	208,000	17.35	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		693.00000	695,000	17.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		200.00000	198,000	17.55	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		732.00000	735,000	17.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		222.00000	219,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		654.00000	656,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,113.00000	1,117,000	19.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		131.00000	130,000	19.33	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,011.00000	3,017,000	25.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		29.00000	30,000	25.67	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		241.00000	242,000	15.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		459.00000	455,000	15.13	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,025.00000	1,029,000	18.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		143.00000	142,000	18.94	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		341.00000	342,000	15.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		359.00000	355,000	15.37	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		372.00000	373,000	15.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		340.00000	336,000	15.57	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.62040	7.62560		15.67	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		516.00000	511,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		340.00000	341,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		492.00000	487,000	15.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		366.00000	367,000	15.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		541.00000	537,000	15.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		315.00000	317,000	15.37	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.37110	11.44170		14.21	614,039.40	54	21,923.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		5.00000	4,000	20.39	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,363.00000	1,433,000	20.39	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		7.00000	5,000	19.96	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,265.00000	1,334,000	19.96	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		6.00000	4,000	20.18	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,314.00000	1,383,000	20.18	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		602.00000	661,000	16.98	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		44.00000	32,000	16.98	0.00	0	417.00

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			11.53540	11.60680		14.97	0.00	0	12,810.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		302.00000	267,000	15.99	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		595.00000	632,000	15.99	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		560.00000	596,000	15.84	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		317.00000	281,000	15.84	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.69750	11.77000		15.17	0.00	0	530.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		545.00000	496,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		575.00000	599,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		525.00000	478,000	15.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		605.00000	631,000	15.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		564.00000	515,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		544.00000	568,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		391.00000	406,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		711.00000	653,000	14.88	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,102.00000	1,142,000	17.10	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		322.00000	289,000	17.10	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08550		16.85	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		333.00000	307,000	18.35	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		73.00000	77,000	18.35	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08690		20.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		422.00000	406,000	19.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		332.00000	346,000	19.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		154.00000	149,000	23.20	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,064.00000	1,089,000	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,126.00000	1,097,000	17.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		36.00000	37,000	17.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.39130	9.37590		13.19	1,051,825.60	112	18,883.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	24.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,289.00000	2,274,000	24.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		8.00000	7,000	17.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		832.00000	816,000	17.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,127.00000	1,112,000	18.79	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	18.79	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		640.00000	624,000	16.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		16.00000	15,000	16.24	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		457.00000	440,000	15.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		33.00000	31,000	15.23	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		181.00000	188,000	13.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		105.00000	97,000	13.60	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.52920	9.51340		13.52	0.00	0	8,103.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,687.00000	10,671,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,687.00000	8,671,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,687.00000	6,671,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,688.00000	4,672,000	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	11,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,696.00000	2,682,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		37.00000	40,000	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,724.00000	1,711,000	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		121.00000	120,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		808.00000	791,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		473.00000	480,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		160.00000	151,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,322.00000	1,340,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		9.00000	11,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		12.00000	13,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,549.00000	2,534,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,737.00000	10,721,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,737.00000	8,721,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,737.00000	6,721,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,738.00000	4,722,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		9.00000	10,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,746.00000	2,731,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		35.00000	38,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,772.00000	1,759,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		113.00000	113,000	16.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		850.00000	834,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		442.00000	447,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		179.00000	168,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,273.00000	1,291,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		10.00000	12,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,437.00000	11,421,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,437.00000	9,421,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,437.00000	7,421,000	29.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,437.00000	5,421,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,440.00000	3,424,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	16,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,451.00000	2,437,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		48.00000	51,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,485.00000	1,472,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		168.00000	166,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		605.00000	587,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		645.00000	660,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		82.00000	81,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,337.00000	11,321,000	30.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,337.00000	9,321,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,337.00000	7,321,000	29.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,337.00000	5,321,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		4.00000	4,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,341.00000	3,325,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	18,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,353.00000	2,339,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		54.00000	57,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,391.00000	1,378,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		193.00000	190,000	14.83	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		530.00000	511,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		723.00000	740,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		60.00000	61,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,487.00000	10,471,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,487.00000	8,471,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,487.00000	6,471,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,488.00000	4,472,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	15,000	21.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,500.00000	2,486,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		45.00000	49,000	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,532.00000	1,520,000	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		157.00000	156,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		644.00000	627,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		608.00000	621,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		95.00000	92,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,520.00000	1,536,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	7,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,587.00000	10,571,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,587.00000	8,571,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,587.00000	6,571,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,588.00000	4,572,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		11.00000	13,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,598.00000	2,584,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		41.00000	44,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,628.00000	1,615,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		138.00000	137,000	15.77	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		725.00000	708,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		538.00000	548,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		125.00000	119,000	13.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,421.00000	1,438,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	9,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,887.00000	10,871,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,887.00000	8,871,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,887.00000	6,871,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,888.00000	4,872,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	8,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,894.00000	2,879,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		30.00000	34,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,917.00000	1,905,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		93.00000	94,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		980.00000	965,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		359.00000	359,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		246.00000	230,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,126.00000	1,145,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		13.00000	16,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,037.00000	11,021,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,037.00000	9,021,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.84	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	16.55	Put		7,037.00000	7,021,000	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,038.00000	5,022,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		6.00000	6,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,043.00000	3,027,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		25.00000	29,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,062.00000	2,050,000	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		77.00000	79,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,114.00000	1,100,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		291.00000	286,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		328.00000	307,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		983.00000	1,002,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	23,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,337.00000	10,321,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,337.00000	8,321,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,337.00000	6,321,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,338.00000	4,322,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,668.00000	1,685,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	6,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,387.00000	10,371,000	30.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,387.00000	8,371,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,387.00000	6,371,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,388.00000	4,372,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	17,000	21.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,402.00000	2,388,000	21.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		51.00000	54,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,438.00000	1,425,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		180.00000	178,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		567.00000	549,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		684.00000	699,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		71.00000	70,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,619.00000	1,635,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,437.00000	10,421,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,437.00000	8,421,000	30.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,437.00000	6,421,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,438.00000	4,422,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,569.00000	1,586,000	15.89	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	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	7,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		893.00000	877,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		106.00000	106,000	16.51	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		272.00000	267,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		359.00000	338,000	13.89	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		413.00000	416,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		200.00000	187,000	13.46	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.66430	9.64920		13.82	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		364.00000	355,000	14.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		515.00000	491,000	14.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		347.00000	339,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		548.00000	525,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		381.00000	372,000	14.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		482.00000	458,000	14.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		340.00000	320,000	13.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		489.00000	484,000	13.72	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		961.00000	941,000	16.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		210.00000	205,000	16.11	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,043.00000	1,024,000	16.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		192.00000	188,000	16.41	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			370.04700	367.06200			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			341.48600	338.44700			0.00	0	1,251.00
ALBI	On	03/02/2011	Index Future			347.29800	344.21000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.57780	6.52550		10.41	0.00	0	7,991.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		10.00000	12,000	13.80	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		385.00000	334,000	13.80	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.59970	6.54730		11.58	65,997.00	10	8,175.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		78.00000	87,000	13.23	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		431.00000	387,000	13.23	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		473.00000	428,000	13.51	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		70.00000	78,000	13.51	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.62300	6.57060		12.53	132,460.00	20	276.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		203.00000	220,000	12.78	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		332.00000	297,000	12.78	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		189.00000	204,000	13.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		368.00000	331,000	13.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		219.00000	238,000	12.53	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		298.00000	265,000	12.53	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.06060	6.98570		10.46	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		7.00000	7,000	14.08	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		521.00000	446,000	14.08	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.15290	7.07780		10.51	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		32.00000	40,000	12.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		654.00000	587,000	12.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		28.00000	35,000	12.59	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		700.00000	632,000	12.59	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		37.00000	46,000	12.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		609.00000	543,000	12.24	0.00	0	0.00
CRD1	On 04/11/2010	Index Future			147.08700	146.49600			0.00	0	2.00
CRD1	On 03/02/2011	Index Future			149.63700	149.03700			0.00	0	0.00
GOVI	On 04/11/2010	GOVI			342.14600	339.23400			27,371,680.00	8	169.00
GOVI	On 04/11/2010	GOVI	329.00	Call		102,340.00000	131,460,000		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		102,240.00000	131,360,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		102,440.00000	131,560,000		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			392.01600	390.37300			0.00	0	507.00
ILBI	On 03/02/2011	Index Future			398.56600	396.89500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.56000	6.54800			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.30000	6.30900			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.26000	6.28700			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.21000	6.24000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.16000	6.21300			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.16000	6.21100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.19000	6.22200			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.30000	6.34400			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.46000	6.50200			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.66000	6.70900			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.90000	6.94900			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.08000	7.11600			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			332.01400	328.35100			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			337.77100	334.04600			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.33000	7.43700		4.50	5,072,970.40	40	5,142.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,829.00000	5,304,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		54.00000	35,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,040.00000	5,517,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		46.00000	29,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,620.00000	5,091,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		64.00000	41,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		895.00000	684,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,185.00000	1,468,000	4.39	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.34300	7.45700		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,657.00000	3,014,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		738.00000	595,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,814.00000	3,180,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		681.00000	547,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,503.00000	2,851,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		799.00000	647,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.38300	7.50500		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,323.00000	2,633,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,313.00000	1,117,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,455.00000	2,774,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,241.00000	1,053,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,196.00000	2,497,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,392.00000	1,186,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.10200	8.27700		11.25	0.00	0	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		9,504.00000	11,159,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		279.00000	155,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		9,916.00000	11,584,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		246.00000	135,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		9,094.00000	10,734,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		317.00000	178,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		937.00000	579,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		5,558.00000	6,979,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.12700	8.30800		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Call		7,968.00000	9,405,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		1,377.00000	997,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,328.00000	9,788,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		1,282.00000	925,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,613.00000	9,026,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		1,480.00000	1,076,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.16900	8.35500		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,718.00000	7,952,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,944.00000	2,338,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,034.00000	8,293,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,795.00000	2,214,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,407.00000	7,615,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,101.00000	2,469,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.64400	1.63200			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		293.00000	263,000		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		417.00000	387,000		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		169.00000	139,000		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	04/11/2010	Bond Future			2.91000	2.98000			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		869.00000	1,745,000		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		1,485.00000	2,362,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		249.00000	1,125,000		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	04/11/2010	Bond Future			7.25600	7.34100		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,105.00000	4,402,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		29.00000	19,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,271.00000	4,570,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		23.00000	16,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,938.00000	4,234,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		34.00000	23,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		0.00000	1,317,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	439,000	4.00	61,460.00	140	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	797,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		0.00000	775,000	3.90	108,500.00	140	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		0.00000	2,754,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	105,000	4.22	88,200.00	840	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		0.00000	2,015,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		0.00000	165,000	3.72	138,600.00	840	420.00
R201	On	03/02/2011	Bond Future			7.26000	7.35100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,576.00000	2,819,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		393.00000	325,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,709.00000	2,957,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		360.00000	297,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,445.00000	2,683,000	4.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Put		428.00000	355,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.29800	7.39800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,990.00000	2,197,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		869.00000	755,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,097.00000	2,309,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		818.00000	709,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,885.00000	2,087,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		923.00000	804,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.91300	2.93200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		2,050.00000	2,384,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,903.00000	3,238,000		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		1,187.00000	1,522,000		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	04/11/2010	Bond Future			7.87400	8.00000		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,344.00000	6,987,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		52.00000	32,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		6,577.00000	7,222,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		44.00000	26,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,111.00000	6,750,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		61.00000	37,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.90900	8.04000		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,261.00000	3,736,000	6.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Put		958.00000	765,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,441.00000	3,927,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		892.00000	710,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,085.00000	3,549,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,030.00000	826,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.96600	8.10500		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,604.00000	3,001,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,895.00000	1,607,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,752.00000	3,160,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,800.00000	1,523,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,460.00000	2,846,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,995.00000	1,695,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.98100	8.10700		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		6,484.00000	7,192,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		84.00000	52,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		6,739.00000	7,451,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		71.00000	43,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,228.00000	6,931,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		96.00000	60,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.01300	8.14300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,315.00000	3,815,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,307.00000	1,063,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,506.00000	4,019,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,221.00000	990,000	8.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.45	Call		3,129.00000	3,616,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,399.00000	1,142,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.06900	8.20600		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,449.00000	3,928,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,836.00000	1,552,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,627.00000	4,117,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,743.00000	1,471,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,276.00000	3,743,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,935.00000	1,639,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.11800	7.20400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,580.00000	3,819,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		11.00000	8,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,712.00000	3,952,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		8.00000	6,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,448.00000	3,686,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		14.00000	9,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		677.00000	811,000	3.17	121,650.00	150	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		548.00000	439,000	3.17	65,850.00	150	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,277.00000	2,500,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		66.00000	47,000	3.42	42,300.00	900	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,444.00000	1,252,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		156.00000	206,000	3.04	185,400.00	900	450.00
R206	On	03/02/2011	Bond Future			7.10800	7.20200		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,306.00000	2,508,000	3.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Put		245.00000	201,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,413.00000	2,618,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		224.00000	183,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,201.00000	2,399,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		267.00000	219,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.14400	7.24900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,370.00000	1,524,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		767.00000	668,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,446.00000	1,605,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		724.00000	630,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,296.00000	1,446,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		813.00000	710,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.01700	8.16200		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		6,499.00000	7,348,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		114.00000	68,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		6,761.00000	7,617,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		96.00000	57,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		6,234.00000	7,077,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		130.00000	78,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.04600	8.19600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,278.00000	4,953,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,022.00000	789,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,494.00000	5,183,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		951.00000	733,000	9.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.70	Call		4,065.00000	4,726,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,097.00000	850,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.09900	8.25600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,509.00000	4,080,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,090.00000	1,733,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,692.00000	4,278,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,985.00000	1,644,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,330.00000	3,887,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,199.00000	1,829,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.09800	8.26400		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		6,190.00000	7,197,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		146.00000	81,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		6,463.00000	7,478,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		127.00000	70,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		5,918.00000	6,917,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		168.00000	94,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.12800	8.30000		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,061.00000	4,840,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,282.00000	969,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,277.00000	5,073,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,196.00000	900,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,849.00000	4,610,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,373.00000	1,042,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.17700	8.35500		9.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Call		3,344.00000	3,998,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,454.00000	1,999,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,527.00000	4,199,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,332.00000	1,896,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,165.00000	3,801,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,580.00000	2,108,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.09500	8.27900		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		6,348.00000	7,787,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		443.00000	252,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		6,680.00000	8,138,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		393.00000	220,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		6,018.00000	7,436,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		499.00000	287,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		0.00000	4,397,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		0.00000	876,000	15.00	47,304.00	54	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		0.00000	1,544,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		0.00000	2,921,000	14.53	157,734.00	54	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		0.00000	9,545,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	129,000	16.42	41,796.00	324	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		0.00000	4,073,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		0.00000	867,000	13.65	280,908.00	324	162.00
R209	On	03/02/2011	Bond Future			8.11400	8.30200		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,936.00000	8,247,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,240.00000	894,000	15.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Call		7,235.00000	8,566,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,156.00000	831,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,638.00000	7,929,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,327.00000	961,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.14400	8.33700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,692.00000	5,719,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,310.00000	2,649,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,944.00000	5,997,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,146.00000	2,511,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,446.00000	5,445,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,484.00000	2,795,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.18700	8.36700		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,271.00000	6,190,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,148.00000	3,506,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,517.00000	6,457,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,979.00000	3,358,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,028.00000	5,925,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,324.00000	3,660,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,976.00000	15,326,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,162.00000	951,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.89900	2.98900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		1,437.00000	2,621,000		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		2,076.00000	3,260,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		793.00000	1,977,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.84400	2.84000			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		506.00000	529,000		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		225.00000	247,000		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		789.00000	811,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.01300	3.03100			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		289.00000	121,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		177.00000	344,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		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		758.00000	590,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			332.61100	329.76900			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			338.37800	335.48800			0.00	0	0.00
Total for Derivatives :										72,448,051.50	10,078	1,086,304.00
<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			6.25000	6.35000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.30000	7.40000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.06500	8.23500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.48000	1.48000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.84000	2.91000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.22500	7.31000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.87000	2.89000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.83000	7.94500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.93500	8.06000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.09500	7.18000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.98000	8.12000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.06000	8.22000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.07000	8.24500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.85000	2.94000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.73000	2.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			2.94000	2.96000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							72,448,051.50	10,078	1,086,304.00