



Daily MTM Report

Daily summary for: 31/08/2010

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			7.39220	7.34400		14.40	106,617,700.60	14,423	239,347.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,506.00000	8,458,000	52.16	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	51.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,506.00000	6,458,000	51.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	44.41	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,506.00000	4,458,000	44.41	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,506.00000	2,458,000	36.08	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		496.00000	543,000	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		2.00000	1,000	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,494.00000	1,542,000	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,494.00000	2,542,000	15.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,494.00000	3,542,000	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,456.00000	8,408,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,456.00000	6,408,000	51.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,456.00000	4,408,000	44.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,456.00000	2,408,000	35.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		6.00000	7,000	18.36	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		462.00000	415,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		545.00000	593,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,544.00000	1,592,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,544.00000	2,592,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,544.00000	3,592,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		4.00000	5,000	18.85	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		510.00000	463,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,556.00000	8,508,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,556.00000	6,508,000	51.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,556.00000	4,508,000	44.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,556.00000	2,508,000	36.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		3.00000	4,000	19.35	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		559.00000	512,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		447.00000	494,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		3.00000	2,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,444.00000	1,492,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,444.00000	2,492,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,444.00000	3,492,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,606.00000	8,558,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,606.00000	6,558,000	51.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	44.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,606.00000	4,558,000	44.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,606.00000	2,558,000	36.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		3.00000	3,000	19.84	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		609.00000	561,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		399.00000	445,000	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		5.00000	3,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,394.00000	1,442,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,394.00000	2,442,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,394.00000	3,442,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,706.00000	8,658,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,706.00000	6,658,000	51.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,706.00000	4,658,000	45.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,706.00000	2,658,000	36.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		2.00000	2,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		708.00000	660,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		305.00000	348,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		11.00000	6,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,294.00000	1,342,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,294.00000	2,342,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,294.00000	3,342,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,756.00000	8,708,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,756.00000	6,708,000	51.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,756.00000	4,708,000	45.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,756.00000	2,708,000	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		757.00000	709,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		260.00000	302,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		16.00000	10,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,244.00000	1,292,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,244.00000	2,292,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,244.00000	3,292,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,806.00000	8,758,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,806.00000	6,758,000	51.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,806.00000	4,758,000	45.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	37.34	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	13/09/2010	Foreign Exchange Future	10.15	Put		2,806.00000	2,758,000	37.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		807.00000	759,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		217.00000	257,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		23.00000	15,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,194.00000	1,242,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,194.00000	2,242,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,194.00000	3,242,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,956.00000	8,908,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,956.00000	6,908,000	51.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,956.00000	4,908,000	46.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,956.00000	2,908,000	37.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		106.00000	137,000	14.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		62.00000	45,000	14.97	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,044.00000	1,092,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,044.00000	2,092,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,044.00000	3,092,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,906.00000	8,858,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	51.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,906.00000	6,858,000	51.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,906.00000	4,858,000	46.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,906.00000	2,858,000	37.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	22.81	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		907.00000	859,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		140.00000	174,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		46.00000	32,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,094.00000	1,142,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,094.00000	2,142,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,094.00000	3,142,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,056.00000	9,008,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,056.00000	7,008,000	51.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,056.00000	5,008,000	46.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,056.00000	3,008,000	38.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	24.30	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,056.00000	1,008,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		59.00000	76,000	14.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		115.00000	84,000	14.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		944.00000	992,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,944.00000	1,992,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,944.00000	2,992,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.31	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		956.00000	908,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,356.00000	8,308,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	50.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,356.00000	6,308,000	50.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	43.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,356.00000	4,308,000	43.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,356.00000	2,308,000	35.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		10.00000	13,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		366.00000	321,000	17.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		645.00000	692,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,644.00000	1,692,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,644.00000	2,692,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,644.00000	3,692,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,406.00000	8,358,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,406.00000	6,358,000	50.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,406.00000	4,358,000	44.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,406.00000	2,358,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		8.00000	9,000	17.86	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		414.00000	367,000	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		595.00000	642,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,594.00000	1,642,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,594.00000	2,642,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,594.00000	3,642,000	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,656.00000	8,608,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,656.00000	6,608,000	51.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,656.00000	4,608,000	45.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,656.00000	2,608,000	36.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		2.00000	2,000	20.34	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		658.00000	610,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		351.00000	396,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		7.00000	4,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,344.00000	1,392,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,344.00000	2,392,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,344.00000	3,392,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,856.00000	8,808,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,856.00000	6,808,000	51.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,856.00000	4,808,000	45.83	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	37.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,856.00000	2,808,000	37.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		857.00000	809,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		177.00000	214,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		33.00000	22,000	15.53	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,144.00000	1,192,000	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,144.00000	2,192,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,144.00000	3,192,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,006.00000	8,958,000	52.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,006.00000	6,958,000	51.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,006.00000	4,958,000	46.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,006.00000	2,958,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.80	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,006.00000	958,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		78.00000	104,000	14.68	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		84.00000	62,000	14.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		994.00000	1,042,000	19.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,994.00000	2,042,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,994.00000	3,042,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,956.00000	1,908,000	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,806.00000	1,758,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,206.00000	1,158,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	25.78	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,356.00000	1,308,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	27.27	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,756.00000	1,708,000	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.24	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,656.00000	1,608,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.28	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,256.00000	1,208,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		274.00000	231,000	16.38	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		18.00000	23,000	16.38	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		14.00000	17,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		320.00000	275,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,156.00000	1,108,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.29	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	13/09/2010	Foreign Exchange Future	7.50	Call		33.00000	43,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		189.00000	151,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.50170	7.45230		15.13	9,467,145.40	1,262	93,826.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,498.00000	8,448,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,498.00000	6,448,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,498.00000	4,448,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		6.00000	8,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,504.00000	2,456,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		103.00000	115,000	17.35	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		601.00000	563,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		563.00000	603,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		61.00000	51,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,505.00000	1,554,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,502.00000	2,552,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,502.00000	3,552,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		42.00000	48,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,140.00000	1,096,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,548.00000	8,498,000	37.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,548.00000	6,498,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,548.00000	4,498,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		6.00000	7,000	25.30	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,554.00000	2,505,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		523.00000	563,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		71.00000	61,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,455.00000	1,504,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,452.00000	2,502,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,452.00000	3,502,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,598.00000	8,548,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,598.00000	6,548,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,598.00000	4,548,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		5.00000	6,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,603.00000	2,554,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		88.00000	99,000	17.84	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		686.00000	647,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		486.00000	524,000	14.94	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	7.05	Put		84.00000	72,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,405.00000	1,454,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,402.00000	2,452,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,402.00000	3,452,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,648.00000	8,598,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,648.00000	6,598,000	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,648.00000	4,598,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		5.00000	6,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,653.00000	2,604,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		81.00000	91,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		729.00000	689,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		449.00000	486,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		97.00000	84,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,355.00000	1,404,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	2,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,352.00000	2,402,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,352.00000	3,402,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.40	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	8.00	Call		95.00000	107,000	17.59	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		643.00000	605,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,698.00000	8,648,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,698.00000	6,648,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,698.00000	4,648,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		4.00000	5,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,702.00000	2,653,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		75.00000	85,000	18.33	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		773.00000	733,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		414.00000	450,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		112.00000	98,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,306.00000	1,355,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,303.00000	2,352,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,302.00000	3,352,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,748.00000	8,698,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,748.00000	6,698,000	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.17	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	12.20	Put		4,748.00000	4,698,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		4.00000	5,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,752.00000	2,703,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		70.00000	78,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		818.00000	776,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		381.00000	416,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		129.00000	114,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,256.00000	1,305,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,253.00000	2,302,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,252.00000	3,302,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,798.00000	8,748,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,798.00000	6,748,000	34.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,798.00000	4,748,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		4.00000	4,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,802.00000	2,752,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		65.00000	73,000	18.83	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		863.00000	821,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		350.00000	383,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		148.00000	131,000	15.02	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	6.25	Call		1,207.00000	1,256,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,203.00000	2,252,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,202.00000	3,252,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,998.00000	8,948,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,998.00000	6,948,000	34.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,998.00000	4,948,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		2.00000	3,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,000.00000	2,951,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		49.00000	55,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,047.00000	1,003,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		240.00000	267,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		238.00000	215,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,010.00000	1,058,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		8.00000	6,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,003.00000	2,052,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,002.00000	3,052,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,948.00000	8,898,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,948.00000	6,898,000	34.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,948.00000	4,898,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,951.00000	2,901,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		52.00000	59,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,000.00000	957,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		265.00000	294,000	15.08	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		213.00000	192,000	15.08	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,059.00000	1,107,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		7.00000	5,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,053.00000	2,102,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,052.00000	3,102,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		40.00000	45,000	20.56	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,188.00000	1,143,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,048.00000	8,998,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,048.00000	6,998,000	34.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,048.00000	4,998,000	29.02	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	10.50	Call		2.00000	3,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,050.00000	3,001,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		45.00000	51,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,093.00000	1,049,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		220.00000	242,000	15.13	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		268.00000	240,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		962.00000	1,009,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		10.00000	7,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,953.00000	2,002,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,952.00000	3,002,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		60.00000	68,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		908.00000	866,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,398.00000	8,348,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,398.00000	6,348,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,398.00000	4,348,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		8.00000	9,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,406.00000	2,357,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		122.00000	136,000	16.85	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		520.00000	484,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		645.00000	687,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		43.00000	35,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,604.00000	1,653,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,602.00000	2,652,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,602.00000	3,652,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,448.00000	8,398,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,448.00000	6,398,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,448.00000	4,398,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		7.00000	8,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,455.00000	2,406,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		112.00000	125,000	17.10	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		560.00000	523,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		603.00000	645,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		51.00000	43,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,554.00000	1,603,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,552.00000	2,602,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,552.00000	3,602,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.34	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	16.30	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,848.00000	8,798,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,848.00000	6,798,000	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,848.00000	4,798,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		3.00000	4,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,851.00000	2,802,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		320.00000	351,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		168.00000	149,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,157.00000	1,206,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,153.00000	2,202,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,152.00000	3,202,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,898.00000	8,848,000	37.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,898.00000	6,848,000	34.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,898.00000	4,848,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		3.00000	4,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,901.00000	2,852,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		56.00000	63,000	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		954.00000	911,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		291.00000	322,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		189.00000	170,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,108.00000	1,157,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,103.00000	2,152,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,102.00000	3,152,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,598.00000	7,548,000	36.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,598.00000	5,548,000	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,599.00000	3,549,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		23.00000	27,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,621.00000	1,575,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,402.00000	4,452,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,670.00000	1,623,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		22.00000	25,000	23.02	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		14.00000	17,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,062.00000	2,015,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		20.00000	23,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,768.00000	1,721,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		13.00000	16,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,111.00000	2,064,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		132.00000	147,000	16.61	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		480.00000	445,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,475.00000	1,429,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		27.00000	31,000	22.04	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		334.00000	303,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		186.00000	205,000	15.62	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,379.00000	1,333,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		31.00000	35,000	21.54	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		157.00000	173,000	16.11	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		405.00000	371,000	16.11	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,573.00000	1,526,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		25.00000	28,000	22.53	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		300.00000	271,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		202.00000	223,000	15.37	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.60730	7.55700		15.46	4,997,996.10	657	10,584.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		209.00000	223,000	17.06	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		652.00000	616,000	17.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		199.00000	211,000	17.27	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		692.00000	654,000	17.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		221.00000	235,000	16.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		614.00000	578,000	16.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,070.00000	1,029,000	19.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		127.00000	136,000	19.08	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	10.50	Put		2,968.00000	2,922,000	25.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		25.00000	29,000	25.63	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		215.00000	197,000	15.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		472.00000	504,000	15.08	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		982.00000	942,000	18.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		139.00000	149,000	18.67	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		311.00000	287,000	15.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		368.00000	394,000	15.33	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		338.00000	312,000	15.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		345.00000	369,000	15.39	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.71290	7.66160		15.58	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		527.00000	552,000	15.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		315.00000	289,000	15.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		502.00000	526,000	15.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		340.00000	313,000	15.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		553.00000	580,000	15.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		291.00000	267,000	15.16	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.37140	11.36890		12.82	0.00	0	22,371.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	24.03	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,432.00000	1,430,000	24.03	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	23.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,332.00000	1,330,000	23.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	23.64	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,382.00000	1,380,000	23.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		640.00000	638,000	17.85	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		9.00000	9,000	17.85	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.53290	11.53000		14.86	864,967.50	75	13,050.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		240.00000	241,000	15.95	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		610.00000	608,000	15.95	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		574.00000	572,000	15.80	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		254.00000	255,000	15.80	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.68890	11.68500		15.12	315,600.30	27	560.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		470.00000	472,000	15.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		585.00000	583,000	15.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		453.00000	454,000	15.49	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		618.00000	615,000	15.49	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		489.00000	491,000	15.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		554.00000	552,000	15.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		391.00000	389,000	14.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		626.00000	628,000	14.81	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,134.00000	1,132,000	17.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		269.00000	271,000	17.18	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08780	0.08670		25.80	5,268.00	60	373.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		414.00000	510,000	24.43	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		34.00000	20,000	24.43	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08920	0.08800		19.83	47,811.20	536	356.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		458.00000	525,000	18.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		258.00000	205,000	18.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		154.00000	179,000	22.20	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		954.00000	859,000	22.20	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,223.00000	1,336,000	18.16	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		23.00000	16,000	18.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.39540	9.32050		12.60	75,163.20	8	20,182.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,344.00000	2,270,000	31.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		1.00000	2,000	19.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		881.00000	807,000	19.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,181.00000	1,106,000	22.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	22.55	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		683.00000	609,000	18.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		3.00000	4,000	18.03	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		488.00000	416,000	16.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		8.00000	11,000	16.22	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		98.00000	150,000	13.39	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		78.00000	55,000	13.39	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.53310	9.45610		13.77	66,731.70	7	8,470.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,744.00000	10,667,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,744.00000	8,667,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,744.00000	6,667,000	29.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	1,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,744.00000	4,668,000	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		7.00000	9,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,751.00000	2,676,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		30.00000	34,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,774.00000	1,701,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		93.00000	108,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		837.00000	775,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		412.00000	468,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		156.00000	135,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,264.00000	1,341,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		8.00000	8,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		9.00000	11,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,603.00000	2,528,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,794.00000	10,717,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,794.00000	8,717,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,794.00000	6,717,000	29.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	1,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,794.00000	4,718,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		7.00000	8,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,801.00000	2,725,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		29.00000	32,000	20.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,823.00000	1,749,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		87.00000	101,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		881.00000	818,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		382.00000	436,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		176.00000	153,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,215.00000	1,292,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		9.00000	9,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,494.00000	11,417,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,494.00000	9,417,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,494.00000	7,417,000	31.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,494.00000	5,417,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		2.00000	3,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,496.00000	3,420,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		11.00000	13,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,505.00000	2,430,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		38.00000	44,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,532.00000	1,461,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		132.00000	153,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		626.00000	570,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		587.00000	651,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		81.00000	68,000	13.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,394.00000	11,317,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,394.00000	9,317,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,394.00000	7,317,000	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,394.00000	5,317,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		2.00000	3,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,396.00000	3,320,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		13.00000	15,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,407.00000	2,332,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		43.00000	49,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,437.00000	1,366,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		152.00000	176,000	14.96	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		546.00000	493,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		666.00000	732,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		60.00000	49,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,544.00000	10,467,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,544.00000	8,467,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,544.00000	6,467,000	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,545.00000	4,468,000	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		10.00000	12,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,554.00000	2,479,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		36.00000	42,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,580.00000	1,509,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		123.00000	142,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		667.00000	609,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		549.00000	612,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		93.00000	79,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,462.00000	1,538,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		6.00000	5,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,644.00000	10,567,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,644.00000	8,567,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,644.00000	6,567,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,645.00000	4,568,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		8.00000	10,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,652.00000	2,577,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		33.00000	37,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,677.00000	1,604,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		107.00000	124,000	15.96	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		751.00000	691,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		478.00000	537,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		122.00000	104,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,363.00000	1,440,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		7.00000	7,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,944.00000	10,867,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,944.00000	8,867,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,944.00000	6,867,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,944.00000	4,867,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		5.00000	6,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,949.00000	2,873,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		25.00000	28,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,969.00000	1,895,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		72.00000	83,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,016.00000	950,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		299.00000	347,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		243.00000	214,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,068.00000	1,145,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		12.00000	12,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,094.00000	11,017,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.94	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	18.55	Put		9,094.00000	9,017,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,094.00000	7,017,000	30.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,094.00000	5,017,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		4.00000	5,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,098.00000	3,022,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		20.00000	25,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,114.00000	2,042,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		60.00000	69,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,154.00000	1,086,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		236.00000	271,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		330.00000	288,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		927.00000	999,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	16,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,394.00000	10,317,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,394.00000	8,317,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,394.00000	6,317,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,395.00000	4,318,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,610.00000	1,687,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		4.00000	4,000	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,444.00000	10,367,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,444.00000	8,367,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,444.00000	6,367,000	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,445.00000	4,368,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		12.00000	14,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,456.00000	2,381,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		40.00000	46,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,484.00000	1,413,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		141.00000	164,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		585.00000	531,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		626.00000	691,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		70.00000	58,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,561.00000	1,637,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		5.00000	4,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,494.00000	10,417,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,494.00000	8,417,000	32.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,494.00000	6,417,000	28.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,495.00000	4,418,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,511.00000	1,588,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		5.00000	5,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		926.00000	862,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		82.00000	95,000	16.75	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		219.00000	252,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		363.00000	319,000	13.97	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		353.00000	405,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		197.00000	172,000	13.60	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.66500	9.58590		13.92	318,945.00	33	8,653.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		311.00000	345,000	14.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		525.00000	480,000	14.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		296.00000	328,000	14.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		560.00000	513,000	14.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		326.00000	362,000	14.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		490.00000	447,000	14.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		340.00000	309,000	13.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		426.00000	474,000	13.81	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		991.00000	933,000	16.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		177.00000	198,000	16.36	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,077.00000	1,017,000	16.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		163.00000	182,000	16.69	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			371.88400	372.03800			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.79000	343.13900			0.00	0	1,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			348.60100	348.95700			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.56950	6.57510		10.16	0.00	0	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		6.00000	2,000	13.31	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		331.00000	333,000	13.31	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.59420	6.59950		12.53	0.00	0	9,855.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		97.00000	77,000	13.42	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		398.00000	383,000	13.42	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		439.00000	423,000	13.57	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		88.00000	67,000	13.57	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.61700	6.62140		12.77	0.00	0	501.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		234.00000	215,000	13.10	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		313.00000	298,000	13.10	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		218.00000	197,000	13.27	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		347.00000	330,000	13.27	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		251.00000	234,000	12.94	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		280.00000	267,000	12.94	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			6.93450	6.96170		12.82	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		1.00000	1,000	17.45	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		539.00000	567,000	17.45	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.02570	7.05240		11.50	0.00	0	350.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		31.00000	29,000	13.99	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		679.00000	703,000	13.99	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		27.00000	26,000	14.17	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		725.00000	750,000	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		35.00000	33,000	13.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		633.00000	657,000	13.82	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.29200	7.17130		14.36	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		194.00000	301,000	16.14	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		23.00000	9,000	16.14	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		155.00000	256,000	15.84	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		34.00000	14,000	15.84	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		236.00000	348,000	16.43	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		15.00000	6,000	16.43	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.40650	7.28290		15.38	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		369.00000	456,000	15.38	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		136.00000	100,000	15.38	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		337.00000	421,000	15.38	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		154.00000	115,000	15.38	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		402.00000	493,000	15.38	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		119.00000	87,000	15.38	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.38500	150.41800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.07700	153.11200			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.48300	343.80000			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		148,000.00000	144,830,000		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		147,900.00000	144,730,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	04/11/2010	GOVI	328.99	Call		148,100.00000	144,930,000	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				401.54300	401.76600	0.00	0	507.00	
ILBI	On	03/02/2011	Index Future				408.26900	408.49400	0.00	0	0.00	
J153	On	31/08/2010	Interest Rate Swap				6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future				6.18000	6.18000	0.00	0	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.14600	6.14000	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.12400	6.03000	0.00	0	0.00	
JIBAR F	On	15/12/2010	Jibar Tradeable Future				6.01500	5.96000	0.00	0	0.00	
JIBAR F	On	19/01/2011	Jibar Tradeable Future				5.99200	5.94000	0.00	0	0.00	
JIBAR F	On	16/02/2011	Jibar Tradeable Future				5.98100	5.94000	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.98600	5.95000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.09500	6.07000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.20400	6.16000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.38700	6.35000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.60600	6.58000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.77000	6.77000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			338.67500	339.19400			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			344.73900	345.26900			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.25200	7.25200		4.00	34,340,217.30	270	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,645.00000	5,639,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		14.00000	8,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,861.00000	5,856,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		11.00000	6,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,428.00000	5,422,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		16.00000	10,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		477.00000	421,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,623.00000	1,567,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.26100	7.26100		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,244.00000	3,307,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		464.00000	527,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,418.00000	3,478,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		424.00000	484,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,073.00000	3,139,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		507.00000	573,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.29300	7.29300		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,839.00000	2,836,000	4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Put		947.00000	944,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,986.00000	2,982,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		889.00000	885,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,696.00000	2,692,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,009.00000	1,005,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.08600	8.05600		10.25	7,031,271.52	56	17,545.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,560.00000	11,244,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		82.00000	76,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		11,993.00000	11,677,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		70.00000	64,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,126.00000	10,810,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		96.00000	90,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		382.00000	376,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,256.00000	6,941,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.11200	8.08000		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,706.00000	9,477,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		820.00000	917,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,097.00000	9,862,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		756.00000	847,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,317.00000	9,096,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		889.00000	994,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,321.00000	5,490,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,883.00000	1,726,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.15200	8.12000		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		8,200.00000	8,350,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,095.00000	2,566,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,549.00000	8,687,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,978.00000	2,438,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,855.00000	8,018,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,217.00000	2,702,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.68400	1.67800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		179.00000	164,000		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		303.00000	288,000		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		55.00000	40,000		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			2.62500	2.61400			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		5,534.00000	5,391,000		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		6,151.00000	6,007,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		4,914.00000	4,771,000		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			7.10300	7.09300		4.00	21,829,168.00	200	1,664.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,979.00000	4,943,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		5.00000	5,000	4.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		5,149.00000	5,113,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	4,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,808.00000	4,772,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	6,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,692.00000	1,693,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		223.00000	260,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		471.00000	498,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,041.00000	1,031,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,278.00000	3,254,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		38.00000	50,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,496.00000	1,530,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		238.00000	235,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.09800	7.08700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,286.00000	3,308,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		198.00000	258,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,433.00000	3,448,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		179.00000	232,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,141.00000	3,145,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		219.00000	261,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.12100	7.10900		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,596.00000	2,706,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		544.00000	693,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,718.00000	2,825,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		508.00000	654,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,477.00000	2,590,000	4.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		583.00000	735,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.54400	2.54400			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		9,148.00000	9,148,000		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		10,002.00000	10,002,000		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		8,286.00000	8,286,000		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			7.76300	7.76400		6.25	3,840,096.80	37	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,549.00000	7,549,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		11.00000	6,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,788.00000	7,789,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		9.00000	4,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,309.00000	7,308,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		13.00000	7,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.79300	7.79400		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,131.00000	4,216,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		570.00000	649,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,332.00000	4,414,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		524.00000	601,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,933.00000	4,021,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		619.00000	701,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.84300	7.84400		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,330.00000	3,316,000	6.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,329.00000	1,310,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,499.00000	3,485,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,255.00000	1,236,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,164.00000	3,150,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,407.00000	1,388,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.86000	7.86100		7.25	3,428,589.12	33	2,466.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,868.00000	7,870,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		17.00000	14,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,133.00000	8,135,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		15.00000	11,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,603.00000	7,605,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		21.00000	17,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.88800	7.88900		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,266.00000	4,209,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		797.00000	735,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,483.00000	4,428,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		737.00000	677,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,053.00000	3,994,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		863.00000	798,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.93700	7.93800		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,368.00000	4,514,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,256.00000	1,396,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,569.00000	4,711,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,186.00000	1,322,000	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	05/05/2011	Bond Future	8.45	Call		4,171.00000	4,319,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,331.00000	1,473,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.97600	6.96500		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,246.00000	4,215,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	2,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,380.00000	4,349,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,112.00000	4,081,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,049.00000	1,049,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		244.00000	275,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,901.00000	2,876,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		15.00000	21,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		899.00000	936,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		286.00000	292,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.95500	6.94300		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,864.00000	2,858,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		122.00000	148,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,980.00000	2,970,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		111.00000	133,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,749.00000	2,745,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		135.00000	163,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.97300	6.96000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,797.00000	1,821,000	3.16	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	05/05/2011	Bond Future	7.50	Put		495.00000	551,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,885.00000	1,909,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		464.00000	519,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,711.00000	1,736,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		529.00000	585,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.95900	7.94900		8.25	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,734.00000	7,667,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		30.00000	26,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,008.00000	7,942,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		24.00000	21,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,459.00000	7,392,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		36.00000	32,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.98600	7.97600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,224.00000	5,172,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		633.00000	642,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,461.00000	5,408,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		584.00000	592,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,989.00000	4,938,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		686.00000	696,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.03600	8.02500		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,307.00000	4,348,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,519.00000	1,626,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,511.00000	4,550,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,435.00000	1,540,000	8.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		4,106.00000	4,149,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,606.00000	1,715,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.01900	8.01000		8.75	5,146,223.60	56	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,726.00000	7,657,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		34.00000	24,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,013.00000	7,944,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		29.00000	19,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,440.00000	7,370,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		42.00000	31,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.04800	8.03800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,209.00000	5,213,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		760.00000	828,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,453.00000	5,453,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		702.00000	766,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,968.00000	4,975,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		822.00000	893,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.09300	8.08300		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,308.00000	4,289,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,717.00000	1,761,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,519.00000	4,498,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,623.00000	1,665,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,101.00000	4,084,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,815.00000	1,861,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.06000	8.01900		13.25	0.00	0	23,994.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Call		8,357.00000	7,964,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		132.00000	112,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,721.00000	8,329,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		114.00000	95,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,993.00000	7,599,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		154.00000	133,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,787.00000	4,395,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		577.00000	558,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		1,120.00000	1,128,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,187.00000	2,822,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,166.00000	9,779,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		60.00000	47,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,434.00000	3,588,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		917.00000	698,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.07900	8.03700		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,743.00000	8,538,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		695.00000	870,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,072.00000	8,857,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		642.00000	807,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,414.00000	8,219,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		752.00000	937,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.10700	8.06500		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,090.00000	5,954,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,312.00000	2,554,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,379.00000	6,233,000	15.60	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	05/05/2011	Bond Future	8.55	Put		2,185.00000	2,417,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,804.00000	5,677,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,446.00000	2,697,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.15400	8.11600		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,500.00000	6,834,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,187.00000	3,859,000	16.85	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,776.00000	7,128,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,047.00000	3,737,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,226.00000	6,475,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,332.00000	3,919,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,829.00000	15,808,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		824.00000	1,141,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.63300	2.63200			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		6,238.00000	6,225,000		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		6,877.00000	6,863,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		5,594.00000	5,581,000		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			2.57500	2.57300			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,004.00000	993,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		1,286.00000	1,274,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Call		722.00000	710,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.64700	2.64600		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,372.00000	3,363,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		3,838.00000	3,829,000	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		2,904.00000	2,894,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			339.47600	339.79400		0.00	0	100.00
TRT1	On	03/02/2011	Index Future			345.55500	345.88000		0.00	0	0.00
Total for Derivatives :									198,392,895.34	17,740	1,116,623.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.18000	6.17000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.23000	7.22500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.06000	8.02500		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.45000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.55000	2.54000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.09000	7.08000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.50000	2.50000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.73000	7.72500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.83000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.96500	6.95500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.93000	7.92000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.99000	7.97500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.03500	8.00000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.58000	2.58000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.45000	2.45000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.57000	2.57000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									198,392,895.34	17,740	1,116,623.00	