



Daily MTM Report

Daily summary for: 12/08/2010

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			7.32050	7.34320		14.50	28,418,181.00	3,882	252,488.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,507.00000	8,530,000	47.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	44.97	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,507.00000	6,530,000	44.97	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,507.00000	4,530,000	40.80	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,507.00000	2,530,000	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		508.00000	487,000	17.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		15.00000	17,000	17.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,493.00000	1,471,000	22.58	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	1,000	22.58	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,493.00000	2,471,000	22.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	22.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,493.00000	3,471,000	18.46	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,457.00000	8,480,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,457.00000	6,480,000	44.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,457.00000	4,480,000	40.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,457.00000	2,480,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		23.00000	21,000	17.58	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		480.00000	501,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		555.00000	533,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		12.00000	13,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,543.00000	1,521,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,543.00000	2,521,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,543.00000	3,521,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		19.00000	18,000	17.89	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		526.00000	548,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,557.00000	8,580,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,557.00000	6,580,000	45.07	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	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,557.00000	4,580,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,557.00000	2,580,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		16.00000	15,000	18.20	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		573.00000	595,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		462.00000	441,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		19.00000	21,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,443.00000	1,421,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,443.00000	2,421,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,443.00000	3,421,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,607.00000	8,630,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,607.00000	6,630,000	45.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,607.00000	4,630,000	41.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,607.00000	2,630,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		13.00000	12,000	18.51	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		620.00000	642,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		417.00000	397,000	16.64	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	6.95	Put		24.00000	27,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,393.00000	1,371,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,393.00000	2,371,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,393.00000	3,371,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,707.00000	8,730,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,707.00000	6,730,000	45.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,707.00000	4,730,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,707.00000	2,730,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		9.00000	8,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		716.00000	738,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		332.00000	312,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		39.00000	42,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,293.00000	1,271,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,293.00000	2,271,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,293.00000	3,271,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	18.46	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	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,757.00000	8,780,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,757.00000	6,780,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,757.00000	4,780,000	41.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,757.00000	2,780,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		7.00000	7,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		764.00000	787,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		291.00000	272,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		48.00000	52,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,243.00000	1,221,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,243.00000	2,221,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,243.00000	3,221,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,807.00000	8,830,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,807.00000	6,830,000	45.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,807.00000	4,830,000	41.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.27	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		2,807.00000	2,830,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		6.00000	6,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		813.00000	836,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		252.00000	234,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		59.00000	64,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,193.00000	1,171,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,193.00000	2,171,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,193.00000	3,171,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,957.00000	8,980,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,957.00000	6,980,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,957.00000	4,980,000	41.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,957.00000	2,980,000	33.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		151.00000	136,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		108.00000	116,000	14.50	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,044.00000	1,021,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,043.00000	2,021,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,043.00000	3,021,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,907.00000	8,930,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,907.00000	6,930,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,907.00000	4,930,000	41.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,907.00000	2,930,000	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		4.00000	4,000	20.36	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		911.00000	934,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		182.00000	166,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		89.00000	96,000	14.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,094.00000	1,071,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,093.00000	2,071,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,093.00000	3,071,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,057.00000	9,080,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,057.00000	7,080,000	46.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.96	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	13/09/2010	Foreign Exchange Future	12.40	Put		5,057.00000	5,080,000	41.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,057.00000	3,080,000	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	21.28	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,060.00000	1,083,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		103.00000	95,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		160.00000	175,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		945.00000	922,000	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,943.00000	1,921,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,943.00000	2,921,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		4.00000	4,000	20.67	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		961.00000	984,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,357.00000	8,380,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,357.00000	6,380,000	44.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,357.00000	4,380,000	40.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,357.00000	2,380,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		33.00000	31,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		390.00000	411,000	16.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		650.00000	628,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	8,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,643.00000	1,621,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,643.00000	2,621,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,643.00000	3,621,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,407.00000	8,430,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,407.00000	6,430,000	44.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,407.00000	4,430,000	40.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,407.00000	2,430,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		28.00000	26,000	17.28	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		435.00000	456,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		602.00000	581,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		9.00000	11,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,593.00000	1,571,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,593.00000	2,571,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,593.00000	3,571,000	18.46	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	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,657.00000	8,680,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,657.00000	6,680,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,657.00000	4,680,000	41.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,657.00000	2,680,000	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		11.00000	10,000	18.82	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		668.00000	690,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		374.00000	354,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		31.00000	34,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,343.00000	1,321,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,343.00000	2,321,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,343.00000	3,321,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,857.00000	8,880,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,857.00000	6,880,000	45.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,857.00000	4,880,000	41.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,857.00000	2,880,000	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		5.00000	5,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		862.00000	885,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		216.00000	199,000	15.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		73.00000	79,000	15.11	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,144.00000	1,121,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,143.00000	2,121,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,143.00000	3,121,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,007.00000	9,030,000	47.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,007.00000	7,030,000	45.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,007.00000	5,030,000	41.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,007.00000	3,030,000	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	20.97	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,010.00000	1,033,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		123.00000	114,000	14.81	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		130.00000	144,000	14.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		994.00000	972,000	20.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	2,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,993.00000	1,971,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,993.00000	2,971,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,957.00000	1,980,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,807.00000	1,830,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,209.00000	1,232,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	22.21	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,358.00000	1,381,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	23.13	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,757.00000	1,780,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	24.98	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,657.00000	1,680,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	22.51	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,258.00000	1,281,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		306.00000	325,000	16.35	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		49.00000	45,000	16.35	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		41.00000	38,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		348.00000	368,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,159.00000	1,182,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	21.90	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.42950	7.45250		15.09	1,901,952.00	256	69,098.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,498.00000	8,521,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,498.00000	6,521,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,498.00000	4,521,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,507.00000	2,530,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		120.00000	120,000	17.65	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		618.00000	641,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		572.00000	557,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		70.00000	78,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,506.00000	1,483,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,503.00000	2,480,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,503.00000	3,480,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		54.00000	55,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,152.00000	1,176,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,548.00000	8,571,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,548.00000	6,571,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,548.00000	4,571,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	24.64	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,556.00000	2,579,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		534.00000	520,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		82.00000	91,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,456.00000	1,433,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,453.00000	2,430,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,453.00000	3,430,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,598.00000	8,621,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,598.00000	6,621,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,598.00000	4,621,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		8.00000	8,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,606.00000	2,629,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		104.00000	104,000	18.11	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		702.00000	725,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		498.00000	484,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	105,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,406.00000	1,384,000	16.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,403.00000	2,380,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,403.00000	3,380,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,648.00000	8,671,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,648.00000	6,671,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,648.00000	4,671,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,655.00000	2,678,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		97.00000	97,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		745.00000	768,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		462.00000	449,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		110.00000	120,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,357.00000	1,334,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,353.00000	2,330,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,353.00000	3,330,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		112.00000	112,000	17.88	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		660.00000	683,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,698.00000	8,721,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,698.00000	6,721,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,698.00000	4,721,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	7,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,704.00000	2,728,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		90.00000	91,000	18.58	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		788.00000	812,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		429.00000	416,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		127.00000	137,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,307.00000	1,285,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,303.00000	2,280,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,303.00000	3,280,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,748.00000	8,771,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,748.00000	6,771,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,748.00000	4,771,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	24.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,754.00000	2,777,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		84.00000	85,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		832.00000	856,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		396.00000	385,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		144.00000	156,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,258.00000	1,235,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,253.00000	2,230,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,253.00000	3,230,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,798.00000	8,821,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,798.00000	6,821,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,798.00000	4,821,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,803.00000	2,826,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		79.00000	80,000	19.04	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		877.00000	901,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		366.00000	355,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		164.00000	176,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,208.00000	1,186,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	7,000	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,203.00000	2,180,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,203.00000	3,180,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,998.00000	9,021,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,998.00000	7,021,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,998.00000	5,021,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,002.00000	3,025,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		61.00000	62,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,059.00000	1,083,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		259.00000	254,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		257.00000	275,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,012.00000	991,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		10.00000	12,000	14.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,004.00000	1,981,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,003.00000	2,980,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,948.00000	8,971,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,948.00000	6,971,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,948.00000	4,971,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,952.00000	2,975,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		65.00000	66,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,013.00000	1,037,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		283.00000	274,000	15.09	0.00	0	6,757.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		231.00000	245,000	15.09	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,061.00000	1,038,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	9,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,053.00000	2,031,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,053.00000	3,030,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		51.00000	52,000	20.67	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,199.00000	1,223,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,048.00000	9,071,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,048.00000	7,071,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,048.00000	5,071,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,051.00000	3,074,000	24.85	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	8.50	Call		57.00000	58,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,105.00000	1,129,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		239.00000	235,000	15.56	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		287.00000	306,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		964.00000	944,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	15,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,954.00000	1,931,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,953.00000	2,930,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		74.00000	75,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		922.00000	946,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,398.00000	8,421,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,398.00000	6,421,000	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,398.00000	4,421,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	11,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,409.00000	2,432,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		140.00000	139,000	17.19	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		538.00000	560,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		652.00000	636,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		50.00000	57,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,605.00000	1,582,000	18.02	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	5.85	Put		3.00000	3,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,603.00000	2,580,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,603.00000	3,580,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,448.00000	8,471,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,448.00000	6,471,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,448.00000	4,471,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,458.00000	2,481,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		130.00000	129,000	17.42	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		578.00000	600,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		612.00000	596,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		60.00000	67,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,555.00000	1,532,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,553.00000	2,530,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,553.00000	3,530,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,848.00000	8,871,000	35.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,848.00000	6,871,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,848.00000	4,871,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,853.00000	2,876,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		337.00000	326,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		185.00000	197,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,159.00000	1,137,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	8,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,153.00000	2,130,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,153.00000	3,130,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,898.00000	8,921,000	35.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,898.00000	6,921,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,898.00000	4,921,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		5.00000	5,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,903.00000	2,926,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		69.00000	70,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		967.00000	991,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		309.00000	299,000	15.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		207.00000	220,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,110.00000	1,087,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	8,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,103.00000	2,080,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,103.00000	3,080,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,598.00000	7,621,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,598.00000	5,621,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,599.00000	3,622,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		31.00000	32,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,629.00000	1,653,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,403.00000	4,380,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,678.00000	1,702,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		30.00000	31,000	22.99	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		20.00000	20,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,068.00000	2,091,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		27.00000	28,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,775.00000	1,799,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		18.00000	18,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,116.00000	2,139,000	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		151.00000	149,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		499.00000	520,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,484.00000	1,508,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		36.00000	37,000	22.07	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		353.00000	373,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		205.00000	202,000	16.02	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,388.00000	1,412,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		40.00000	41,000	21.60	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		175.00000	173,000	16.49	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		423.00000	444,000	16.49	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,581.00000	1,605,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		33.00000	34,000	22.53	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		319.00000	339,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		221.00000	218,000	15.79	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.53740	7.56160		15.71	4,801,323.80	637	9,428.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		223.00000	221,000	17.38	2,873.00	13	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		661.00000	684,000	17.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		212.00000	211,000	17.57	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		700.00000	724,000	17.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		235.00000	233,000	17.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		623.00000	646,000	17.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,075.00000	1,101,000	19.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		137.00000	138,000	19.24	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,967.00000	2,994,000	25.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		29.00000	31,000	25.35	0.00	0	30,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		227.00000	243,000	15.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		489.00000	480,000	15.40	6,240.00	13	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		988.00000	1,014,000	18.87	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		150.00000	151,000	18.87	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		322.00000	341,000	15.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		384.00000	378,000	15.65	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		0.00000	369,000	15.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	356,000	15.71	132,076.00	371	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.64500	7.67080		15.98	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		544.00000	536,000	15.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		323.00000	341,000	15.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		519.00000	511,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		348.00000	366,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		571.00000	562,000	15.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		300.00000	317,000	15.62	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.41220	11.50060		14.41	1,278,166.40	112	21,805.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		7.00000	6,000	19.59	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,306.00000	1,394,000	19.59	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		9.00000	8,000	19.22	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,208.00000	1,296,000	19.22	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		8.00000	7,000	19.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,257.00000	1,345,000	19.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		553.00000	634,000	16.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		54.00000	46,000	16.63	0.00	0	417.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future			11.57660	11.66530		15.02	0.00	0	12,810.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		304.00000	292,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		539.00000	615,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		505.00000	580,000	15.86	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		320.00000	307,000	15.86	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.73940	11.82910		15.47	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		543.00000	530,000	15.58	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		514.00000	591,000	15.58	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		523.00000	511,000	15.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		544.00000	622,000	15.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		565.00000	549,000	15.47	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		486.00000	560,000	15.47	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		0.00000	404,000	15.13	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		0.00000	693,000	15.13	602,910.00	870	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		0.00000	1,125,000	17.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	314,000	17.24	273,180.00	870	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08610		15.95	852.00	10	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		386.00000	314,000	17.68	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		66.00000	84,000	17.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08650	0.08750		20.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		460.00000	409,000	19.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		310.00000	359,000	19.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		173.00000	152,000	23.06	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,023.00000	1,102,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,184.00000	1,092,000	17.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		34.00000	42,000	17.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.40220	9.47420		13.36	1,560,765.20	166	18,922.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	23.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,191.00000	2,263,000	23.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		14.00000	10,000	16.82	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		740.00000	808,000	16.82	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,031.00000	1,102,000	18.12	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		5.00000	4,000	18.12	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		554.00000	619,000	15.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		28.00000	21,000	15.96	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		381.00000	439,000	15.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		55.00000	41,000	15.09	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		257.00000	208,000	13.69	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		83.00000	106,000	13.69	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.53900	9.61050		13.87	1,096,985.00	115	8,099.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,590.00000	10,661,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,590.00000	8,661,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,590.00000	6,661,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,591.00000	4,662,000	23.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		15.00000	13,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,605.00000	2,674,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		51.00000	46,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,641.00000	1,707,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		148.00000	131,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		738.00000	792,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		548.00000	496,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		138.00000	157,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,422.00000	1,352,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	13,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		19.00000	16,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,459.00000	2,527,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,640.00000	10,711,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,640.00000	8,711,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,640.00000	6,711,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,641.00000	4,712,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		14.00000	12,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,654.00000	2,723,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		49.00000	44,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,689.00000	1,755,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		139.00000	124,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		779.00000	835,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		514.00000	464,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		154.00000	175,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,373.00000	1,303,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		13.00000	14,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,340.00000	11,411,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,340.00000	9,411,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,340.00000	7,411,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,341.00000	5,412,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		5.00000	4,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,345.00000	3,415,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		22.00000	19,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,362.00000	2,430,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		65.00000	58,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,405.00000	1,469,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		201.00000	179,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		541.00000	590,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		734.00000	674,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		74.00000	85,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,240.00000	11,311,000	30.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,240.00000	9,311,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,240.00000	7,311,000	29.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,241.00000	5,312,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		6.00000	5,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,246.00000	3,316,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		26.00000	22,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,266.00000	2,333,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		72.00000	64,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,312.00000	1,375,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		228.00000	203,000	14.98	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		468.00000	514,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		816.00000	754,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		56.00000	65,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,390.00000	10,461,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,390.00000	8,461,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,390.00000	6,461,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,391.00000	4,462,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		21.00000	18,000	21.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,411.00000	2,479,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		62.00000	55,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,452.00000	1,516,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		189.00000	168,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		579.00000	629,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		694.00000	636,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		84.00000	97,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,618.00000	1,548,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	9,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,490.00000	10,561,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,490.00000	8,561,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,490.00000	6,561,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,491.00000	4,562,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		18.00000	15,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,508.00000	2,576,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		56.00000	50,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,546.00000	1,611,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		167.00000	148,000	15.91	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		657.00000	709,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		619.00000	564,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		109.00000	125,000	13.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,520.00000	1,449,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	10,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,790.00000	10,861,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,790.00000	8,861,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,790.00000	6,861,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,791.00000	4,862,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		11.00000	10,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,801.00000	2,871,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		43.00000	38,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,833.00000	1,899,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		117.00000	104,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		907.00000	965,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		421.00000	377,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		211.00000	238,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,227.00000	1,157,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	18,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,940.00000	11,011,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,940.00000	9,011,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,940.00000	7,011,000	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,941.00000	5,012,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		9.00000	8,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,949.00000	3,019,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		38.00000	34,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,978.00000	2,045,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		98.00000	87,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,038.00000	1,098,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		339.00000	301,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		279.00000	312,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,083.00000	1,014,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	25,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,240.00000	10,311,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,240.00000	8,311,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,240.00000	6,311,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,241.00000	4,312,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,767.00000	1,696,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,290.00000	10,361,000	30.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,290.00000	8,361,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,290.00000	6,361,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,291.00000	4,362,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		24.00000	20,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,314.00000	2,381,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		68.00000	61,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,358.00000	1,422,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		214.00000	191,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		504.00000	552,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		774.00000	714,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		64.00000	75,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,717.00000	1,646,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		7.00000	7,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,340.00000	10,411,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,340.00000	8,411,000	30.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,340.00000	6,411,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,341.00000	4,412,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,668.00000	1,597,000	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	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		821.00000	877,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		131.00000	116,000	16.66	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		315.00000	282,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		305.00000	343,000	14.05	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		482.00000	434,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		172.00000	195,000	13.73	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.67410	9.74490		14.11	38,696.40	4	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		401.00000	373,000	14.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		456.00000	499,000	14.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		383.00000	357,000	14.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		488.00000	533,000	14.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		420.00000	391,000	14.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		425.00000	467,000	14.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		300.00000	329,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		545.00000	503,000	14.01	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		892.00000	947,000	16.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		237.00000	221,000	16.42	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		973.00000	1,030,000	16.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		218.00000	204,000	16.73	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			366.74700	364.55400			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			338.03000	335.50700			0.00	0	1,228.00
ALBI	On	03/02/2011	Index Future			343.78900	341.22500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.53730	6.58760		11.26	0.00	0	7,991.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		18.00000	13,000	14.22	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		330.00000	376,000	14.22	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.56170	6.61280		12.07	39,370.20	6	8,175.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		91.00000	85,000	13.66	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		378.00000	423,000	13.66	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		418.00000	464,000	13.92	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		81.00000	76,000	13.92	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.58480	6.63530		12.87	164,620.00	25	245.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		231.00000	212,000	13.12	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		296.00000	327,000	13.12	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		214.00000	197,000	13.36	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		329.00000	362,000	13.36	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		253.00000	229,000	12.87	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		268.00000	294,000	12.87	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.99760	7.02110		11.46	69,976.00	10	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		13.00000	9,000	15.27	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		492.00000	511,000	15.27	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.08980	7.11230		10.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		37.00000	36,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		625.00000	646,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		33.00000	32,000	12.87	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		671.00000	692,000	12.87	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		43.00000	41,000	12.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		581.00000	601,000	12.54	0.00	0	0.00
CRD1	On 04/11/2010	Index Future			146.31500	145.76500			0.00	0	2.00
CRD1	On 03/02/2011	Index Future			148.85500	148.29500			0.00	0	0.00
GOVI	On 04/11/2010	GOVI			338.84100	336.41800			0.00	0	177.00
GOVI	On 04/11/2010	GOVI	329.00	Call		74,180.00000	98,410,000		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		74,080.00000	98,310,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		74,280.00000	98,510,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/11/2010	Index Future			390.54500	390.30800			0.00	0	507.00
ILBI	On 03/02/2011	Index Future			397.06400	396.82200			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.52000	6.53300			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.23800	6.25000			0.00	500	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.20500	6.22000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.18600	6.19300			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.16100	6.18000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.16100	6.18000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.17500	6.21500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.29900	6.33700			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.45900	6.50600			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.66500	6.71500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.90600	6.94000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.06600	7.09000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			327.81800	324.81000			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			333.50700	330.44900			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.44800	7.54400		4.50	0.00	0	5,072.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,376.00000	4,788,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		92.00000	63,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,582.00000	4,998,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		79.00000	55,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,171.00000	4,580,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		107.00000	75,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,167.00000	944,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		965.00000	1,183,000	4.39	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.46900	7.57100		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,341.00000	2,636,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		920.00000	770,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,488.00000	2,792,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		852.00000	711,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,198.00000	2,484,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		991.00000	832,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.51800	7.62900		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,046.00000	2,304,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,549.00000	1,348,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,168.00000	2,435,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,466.00000	1,274,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,928.00000	2,178,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,636.00000	1,427,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.30900	8.47400		11.25	141,787,858.50	1,150	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		7,806.00000	9,240,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		539.00000	337,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		8,194.00000	9,647,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		481.00000	298,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		7,422.00000	8,835,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		602.00000	379,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,560.00000	1,066,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		4,224.00000	5,366,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.34000	8.51000		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Call		6,560.00000	7,762,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		1,951.00000	1,489,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,889.00000	8,116,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		1,824.00000	1,387,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,235.00000	7,412,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,084.00000	1,597,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.38900	8.56500		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,516.00000	6,538,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,771.00000	3,096,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,801.00000	6,849,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,591.00000	2,942,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,237.00000	6,233,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,960.00000	3,259,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.59200	1.57700			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		430.00000	393,000		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		554.00000	517,000		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		306.00000	269,000		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			2.97900	2.97800			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		894.00000	882,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		1,510.00000	1,498,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		274.00000	262,000		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			7.34200	7.44900		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,738.00000	4,105,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		50.00000	33,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,901.00000	4,271,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		42.00000	27,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,575.00000	3,939,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		59.00000	38,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.35200	7.46700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,292.00000	2,583,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		503.00000	403,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,419.00000	2,716,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		464.00000	370,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,168.00000	2,453,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		545.00000	439,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.39800	7.52300		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,757.00000	1,999,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,036.00000	878,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,858.00000	2,106,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		979.00000	827,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,660.00000	1,895,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,097.00000	933,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.93100	2.96100			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		1,541.00000	2,067,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,395.00000	2,921,000		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		679.00000	1,205,000		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			8.01100	8.09600		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,875.00000	6,296,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		84.00000	62,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		6,104.00000	6,528,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		72.00000	52,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,646.00000	6,064,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		97.00000	72,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.05200	8.14000		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,945.00000	3,239,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,149.00000	997,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,115.00000	3,417,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,072.00000	929,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,778.00000	3,064,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,229.00000	1,069,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.11700	8.21000		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,346.00000	2,588,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,151.00000	1,938,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		2,485.00000	2,735,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,047.00000	1,842,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,211.00000	2,445,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,260.00000	2,039,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.10800	8.21200		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,925.00000	6,489,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		135.00000	94,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		6,173.00000	6,742,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		116.00000	80,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,675.00000	6,234,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		154.00000	108,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.14400	8.25300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,950.00000	3,335,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,566.00000	1,333,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,129.00000	3,525,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,468.00000	1,246,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,777.00000	3,150,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,671.00000	1,426,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.20700	8.32100		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,097.00000	3,465,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,119.00000	1,858,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,265.00000	3,642,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,016.00000	1,764,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,934.00000	3,292,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		2,228.00000	1,957,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.18400	7.30300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,311.00000	3,637,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		20.00000	12,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,442.00000	3,770,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		17.00000	10,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,181.00000	3,505,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		25.00000	14,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.17900	7.30900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,094.00000	2,363,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		312.00000	242,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,196.00000	2,470,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		287.00000	221,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,993.00000	2,257,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		339.00000	263,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.22400	7.36800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,215.00000	1,414,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		899.00000	751,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,287.00000	1,491,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		851.00000	709,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,146.00000	1,339,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		949.00000	796,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.15300	8.26700		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,922.00000	6,563,000	9.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Put		179.00000	123,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		6,177.00000	6,825,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		154.00000	105,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		5,665.00000	6,300,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		203.00000	141,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.18600	8.30500		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,847.00000	4,344,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,243.00000	1,027,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,052.00000	4,561,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,161.00000	958,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,646.00000	4,131,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,330.00000	1,102,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.24600	8.37000		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,150.00000	3,564,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,397.00000	2,086,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,322.00000	3,748,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,282.00000	1,983,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,982.00000	3,384,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,518.00000	2,195,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.28500	8.38900		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		5,487.00000	6,082,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		240.00000	173,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,751.00000	6,353,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		212.00000	152,000	10.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Call		5,225.00000	5,812,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		272.00000	196,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.32200	8.42900		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,557.00000	3,992,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,586.00000	1,352,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,759.00000	4,205,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,487.00000	1,263,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,360.00000	3,782,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,693.00000	1,445,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.37900	8.49000		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,921.00000	3,283,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,860.00000	2,541,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,091.00000	3,463,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,726.00000	2,417,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,756.00000	3,106,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,001.00000	2,670,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.29000	8.43300		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		5,297.00000	6,300,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		717.00000	491,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		5,606.00000	6,628,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		643.00000	437,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,992.00000	5,973,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		798.00000	550,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.31300	8.46000		14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		5,973.00000	6,894,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,627.00000	1,293,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,253.00000	7,191,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,525.00000	1,208,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,696.00000	6,599,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,736.00000	1,383,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.34900	8.49900		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,970.00000	4,663,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,962.00000	3,384,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,199.00000	4,912,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,775.00000	3,217,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,746.00000	4,418,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,157.00000	3,559,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.38400	8.53900		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,518.00000	5,215,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,842.00000	4,237,000	15.00	4,237,000.00	1,000	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,744.00000	5,460,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,653.00000	4,067,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,295.00000	4,974,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,038.00000	4,415,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		0.00000	13,871,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	1,202,000	18.23	1,202,000.00	1,000	1,000.00
R210	On	04/11/2010	Bond Future			3.01900	3.01900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		1,046.00000	1,046,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		1,685.00000	1,685,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		402.00000	402,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83900	2.83800			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		495.00000	501,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		213.00000	219,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		777.00000	783,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.07200	3.07100			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		661.00000	670,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		195.00000	204,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,129.00000	1,138,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			329.38400	327.01900			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			335.10000	332.69600			0.00	0	0.00

Total for Derivatives : **187,615,025.50** **11,010** **1,078,949.00**

j-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.36000	6.45000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.41000	7.50000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.27000	8.42500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.44000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.91000	2.91000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.31500	7.41000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.89000	2.92000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.96500	8.04000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.06500	8.16000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.16000	7.27000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.11000	8.22000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.23500	8.34000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.26000	8.40000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.97000	2.97000			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	31/01/2017	Spot Bond			2.73000	2.73000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.00000	3.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										187,615,025.50	11,010	1,078,949.00