



Daily MTM Report

Daily summary for: 16/08/2010

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			7.30000	7.35370		14.67	6,190,400.00	848	253,833.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,496.00000	8,550,000	49.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	45.91	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,496.00000	6,550,000	45.91	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	41.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,496.00000	4,550,000	41.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,496.00000	2,550,000	31.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		518.00000	465,000	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		14.00000	15,000	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,504.00000	1,450,000	20.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,504.00000	2,450,000	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,504.00000	3,450,000	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,446.00000	8,500,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,446.00000	6,500,000	45.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,446.00000	4,500,000	41.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,446.00000	2,500,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		24.00000	16,000	18.01	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		470.00000	516,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		564.00000	512,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		10.00000	12,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,554.00000	1,500,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,554.00000	2,500,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,554.00000	3,500,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		20.00000	13,000	18.34	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		516.00000	563,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,546.00000	8,600,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,546.00000	6,600,000	46.02	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,546.00000	4,600,000	41.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,546.00000	2,600,000	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		16.00000	11,000	18.68	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		562.00000	611,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		471.00000	420,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		17.00000	20,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,454.00000	1,400,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,454.00000	2,400,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,454.00000	3,400,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,596.00000	8,650,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,596.00000	6,650,000	46.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,596.00000	4,650,000	41.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,596.00000	2,650,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		13.00000	9,000	19.01	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		609.00000	659,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		426.00000	375,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		22.00000	25,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,404.00000	1,350,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,404.00000	2,350,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,404.00000	3,350,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,696.00000	8,750,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,696.00000	6,750,000	46.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,696.00000	4,750,000	41.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,696.00000	2,750,000	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		9.00000	6,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		705.00000	756,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		340.00000	291,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		36.00000	41,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,304.00000	1,250,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,304.00000	2,250,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,304.00000	3,250,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,746.00000	8,800,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,746.00000	6,800,000	46.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,746.00000	4,800,000	41.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,746.00000	2,800,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		8.00000	5,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		754.00000	805,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		299.00000	251,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		45.00000	51,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,254.00000	1,200,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,254.00000	2,200,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,254.00000	3,200,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,796.00000	8,850,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,796.00000	6,850,000	46.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,796.00000	4,850,000	42.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	33.18	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		2,796.00000	2,850,000	33.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		6.00000	4,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		802.00000	854,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		259.00000	214,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		55.00000	64,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,204.00000	1,150,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,204.00000	2,150,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,204.00000	3,150,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,946.00000	9,000,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,946.00000	7,000,000	46.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,946.00000	5,000,000	42.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,946.00000	3,000,000	34.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		156.00000	118,000	14.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		102.00000	118,000	14.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,054.00000	1,001,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,054.00000	2,000,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	19.48	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	13/09/2010	Foreign Exchange Future	4.30	Call		3,054.00000	3,000,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,896.00000	8,950,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,896.00000	6,950,000	46.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	42.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,896.00000	4,950,000	42.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,896.00000	2,950,000	33.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		5.00000	3,000	21.01	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		901.00000	953,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		188.00000	147,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		84.00000	97,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,104.00000	1,050,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,104.00000	2,050,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,104.00000	3,050,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,046.00000	9,100,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,046.00000	7,100,000	47.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.66	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	13/09/2010	Foreign Exchange Future	12.40	Put		5,046.00000	5,100,000	42.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,046.00000	3,100,000	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		3.00000	2,000	22.02	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,049.00000	1,102,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		107.00000	81,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		153.00000	181,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		955.00000	901,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,954.00000	1,900,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,954.00000	2,900,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		4.00000	2,000	21.35	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		950.00000	1,002,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,346.00000	8,400,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,346.00000	6,400,000	45.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	41.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,346.00000	4,400,000	41.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,346.00000	2,400,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		35.00000	24,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		381.00000	424,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		660.00000	607,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	7,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,654.00000	1,600,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,654.00000	2,600,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,654.00000	3,600,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,396.00000	8,450,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,396.00000	6,450,000	45.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,396.00000	4,450,000	41.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,396.00000	2,450,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		29.00000	20,000	17.67	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		425.00000	470,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		612.00000	559,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	9,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,604.00000	1,550,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,604.00000	2,550,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,604.00000	3,550,000	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,646.00000	8,700,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,646.00000	6,700,000	46.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,646.00000	4,700,000	41.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,646.00000	2,700,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		11.00000	7,000	19.34	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		657.00000	707,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		382.00000	332,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		28.00000	32,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,354.00000	1,300,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,354.00000	2,300,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,354.00000	3,300,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,846.00000	8,900,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,846.00000	6,900,000	46.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,846.00000	4,900,000	42.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,846.00000	2,900,000	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		5.00000	3,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		851.00000	903,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		223.00000	179,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		69.00000	79,000	15.32	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,154.00000	1,100,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,154.00000	2,100,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,154.00000	3,100,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,996.00000	9,050,000	49.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,996.00000	7,050,000	47.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,996.00000	5,050,000	42.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,996.00000	3,050,000	34.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		3.00000	2,000	21.68	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		999.00000	1,052,000	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		127.00000	98,000	15.00	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		123.00000	148,000	15.00	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,005.00000	951,000	20.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,004.00000	1,950,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,004.00000	2,950,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,946.00000	2,000,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,796.00000	1,850,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,198.00000	1,251,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	1,000	23.02	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,347.00000	1,401,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	24.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,746.00000	1,800,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.02	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,646.00000	1,700,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	23.35	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,247.00000	1,301,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		297.00000	336,000	16.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		51.00000	36,000	16.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		42.00000	30,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		338.00000	380,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,148.00000	1,201,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		2.00000	1,000	22.68	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			7.40940	7.46290		15.05	11,417,885.40	1,541	71,451.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,487.00000	8,541,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,487.00000	6,541,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,487.00000	4,541,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		10.00000	8,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,497.00000	2,549,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		128.00000	111,000	17.67	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		615.00000	652,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		583.00000	538,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		70.00000	79,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,516.00000	1,462,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,513.00000	2,460,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,513.00000	3,459,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		58.00000	50,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,145.00000	1,191,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,537.00000	8,591,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,537.00000	6,591,000	31.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,537.00000	4,591,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		9.00000	8,000	24.82	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,546.00000	2,599,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		545.00000	501,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		82.00000	92,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,466.00000	1,413,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	4,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,463.00000	2,410,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,463.00000	3,409,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,587.00000	8,641,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,587.00000	6,641,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,587.00000	4,641,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		9.00000	7,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,596.00000	2,648,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		111.00000	96,000	18.14	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		698.00000	737,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		508.00000	465,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		95.00000	106,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,417.00000	1,363,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,413.00000	2,360,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,413.00000	3,359,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,637.00000	8,691,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,637.00000	6,691,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,637.00000	4,691,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		8.00000	6,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,645.00000	2,697,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		103.00000	89,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		740.00000	780,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		473.00000	431,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		110.00000	122,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,367.00000	1,314,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	5,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,363.00000	2,310,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,363.00000	3,309,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		119.00000	103,000	17.90	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		656.00000	694,000	17.90	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	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,687.00000	8,741,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,687.00000	6,741,000	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,687.00000	4,741,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		7.00000	6,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,694.00000	2,747,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		97.00000	83,000	18.62	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		784.00000	824,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		439.00000	398,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		126.00000	139,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,318.00000	1,264,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	5,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,313.00000	2,260,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,313.00000	3,259,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,737.00000	8,791,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,737.00000	6,791,000	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,737.00000	4,791,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		7.00000	5,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,744.00000	2,796,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		90.00000	78,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		827.00000	869,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		407.00000	367,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		144.00000	158,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,268.00000	1,215,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	6,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,263.00000	2,210,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,263.00000	3,209,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,787.00000	8,841,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,787.00000	6,841,000	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,787.00000	4,841,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		6.00000	5,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,793.00000	2,846,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		84.00000	73,000	19.09	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		871.00000	914,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		377.00000	337,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		164.00000	178,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,219.00000	1,165,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,214.00000	2,160,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,213.00000	3,159,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,987.00000	9,041,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,987.00000	7,041,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,987.00000	5,041,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	3,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,991.00000	3,044,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		65.00000	56,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,052.00000	1,097,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		269.00000	239,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		256.00000	280,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,022.00000	970,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		9.00000	11,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,014.00000	1,960,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,013.00000	2,959,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,937.00000	8,991,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,937.00000	6,991,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,937.00000	4,991,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		5.00000	4,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,942.00000	2,995,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		70.00000	60,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,007.00000	1,051,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		294.00000	259,000	15.05	142,450.00	550	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		231.00000	250,000	15.05	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,071.00000	1,018,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	9,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,064.00000	2,010,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,063.00000	3,009,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		55.00000	47,000	20.75	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,192.00000	1,238,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,037.00000	9,091,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,037.00000	7,091,000	33.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,037.00000	5,091,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		4.00000	3,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,041.00000	3,094,000	25.05	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		62.00000	53,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,099.00000	1,144,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		250.00000	221,000	15.53	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		287.00000	312,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		975.00000	923,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	14,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,964.00000	1,911,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,963.00000	2,909,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		79.00000	68,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		916.00000	959,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,387.00000	8,441,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,387.00000	6,441,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,387.00000	4,441,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		12.00000	10,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,399.00000	2,451,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		148.00000	129,000	17.19	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		535.00000	570,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		663.00000	616,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		50.00000	57,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,615.00000	1,562,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,613.00000	2,560,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,613.00000	3,559,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,437.00000	8,491,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,437.00000	6,491,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,437.00000	4,491,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		11.00000	9,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,448.00000	2,500,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		137.00000	119,000	17.43	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		574.00000	610,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		622.00000	576,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		59.00000	67,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,566.00000	1,512,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,563.00000	2,510,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,563.00000	3,509,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,837.00000	8,891,000	35.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,837.00000	6,891,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,837.00000	4,891,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		6.00000	4,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,843.00000	2,895,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		347.00000	310,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		184.00000	201,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,169.00000	1,116,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	7,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,164.00000	2,110,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,163.00000	3,109,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,887.00000	8,941,000	35.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,887.00000	6,941,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,887.00000	4,941,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		5.00000	4,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,892.00000	2,945,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		74.00000	64,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		961.00000	1,005,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		320.00000	283,000	15.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		207.00000	224,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,120.00000	1,067,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		7.00000	8,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,114.00000	2,060,000	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		3,113.00000	3,059,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,587.00000	7,641,000	34.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,587.00000	5,641,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,588.00000	3,642,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		34.00000	29,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,621.00000	1,670,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,413.00000	4,359,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,669.00000	1,719,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		32.00000	28,000	23.13	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		22.00000	18,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,059.00000	2,109,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		29.00000	25,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,766.00000	1,816,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		20.00000	17,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,107.00000	2,158,000	24.62	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		159.00000	139,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		496.00000	530,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,476.00000	1,525,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		39.00000	34,000	22.18	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		351.00000	380,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		214.00000	189,000	16.00	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,381.00000	1,429,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		44.00000	38,000	21.70	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		184.00000	162,000	16.48	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		421.00000	453,000	16.48	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,573.00000	1,622,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		36.00000	31,000	22.65	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		318.00000	345,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		231.00000	204,000	15.77	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51770	7.57150		15.42	52,623.90	7	9,460.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		233.00000	211,000	17.36	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		662.00000	693,000	17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		221.00000	200,000	17.55	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		700.00000	732,000	17.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		245.00000	222,000	17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		624.00000	654,000	17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,074.00000	1,113,000	19.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		145.00000	131,000	19.30	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,962.00000	3,011,000	25.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		33.00000	29,000	25.51	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		229.00000	241,000	15.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		500.00000	459,000	15.15	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		988.00000	1,025,000	18.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		159.00000	143,000	18.92	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		324.00000	341,000	15.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		395.00000	359,000	15.42	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		351.00000	372,000	15.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		372.00000	340,000	15.61	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.62560	7.67980		15.71	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		555.00000	516,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		325.00000	340,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		530.00000	492,000	15.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		350.00000	366,000	15.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		582.00000	541,000	15.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		302.00000	315,000	15.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.44170	11.45760		14.59	320,367.60	28	21,873.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		7.00000	5,000	20.08	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,349.00000	1,363,000	20.08	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		9.00000	7,000	19.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,251.00000	1,265,000	19.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		8.00000	6,000	19.88	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,300.00000	1,314,000	19.88	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		594.00000	602,000	16.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		52.00000	44,000	16.83	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			11.60680	11.62110		15.32	0.00	0	12,810.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		311.00000	302,000	16.16	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		590.00000	595,000	16.16	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		555.00000	560,000	16.02	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		326.00000	317,000	16.02	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.77000	11.78450		15.59	0.00	0	530.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		553.00000	545,000	15.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		569.00000	575,000	15.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		534.00000	525,000	15.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		600.00000	605,000	15.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		575.00000	564,000	15.59	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		541.00000	544,000	15.59	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		388.00000	391,000	15.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		722.00000	711,000	15.27	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,094.00000	1,102,000	17.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		328.00000	322,000	17.35	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08550	0.08520		17.23	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		313.00000	333,000	18.53	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		83.00000	73,000	18.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08690	0.08650		20.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		408.00000	422,000	19.05	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		358.00000	332,000	19.05	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		151.00000	154,000	22.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,101.00000	1,064,000	22.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,091.00000	1,126,000	17.80	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		41.00000	36,000	17.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.37590	9.38040		13.34	421,915.50	45	18,871.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	24.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,285.00000	2,289,000	24.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	8,000	17.47	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		830.00000	832,000	17.47	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,124.00000	1,127,000	18.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		4.00000	3,000	18.93	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		640.00000	640,000	16.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		20.00000	16,000	16.50	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		459.00000	457,000	15.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		39.00000	33,000	15.53	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		198.00000	181,000	13.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		118.00000	105,000	13.56	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.51340	9.51620		14.06	0.00	0	8,103.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,684.00000	10,687,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,684.00000	8,687,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,684.00000	6,687,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,685.00000	4,688,000	23.76	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		13.00000	9,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,697.00000	2,696,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		46.00000	37,000	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,730.00000	1,724,000	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		132.00000	121,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		816.00000	808,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		485.00000	473,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		169.00000	160,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,330.00000	1,322,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	9,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		16.00000	12,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,550.00000	2,549,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,734.00000	10,737,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,734.00000	8,737,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,734.00000	6,737,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,735.00000	4,738,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		12.00000	9,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,746.00000	2,746,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		44.00000	35,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,778.00000	1,772,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		124.00000	113,000	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		858.00000	850,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		454.00000	442,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		188.00000	179,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,281.00000	1,273,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	10,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,434.00000	11,437,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,434.00000	9,437,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,434.00000	7,437,000	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	0,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,435.00000	5,437,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		4.00000	3,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,438.00000	3,440,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		19.00000	14,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,453.00000	2,451,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		59.00000	48,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,493.00000	1,485,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		179.00000	168,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		613.00000	605,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		660.00000	645,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		94.00000	82,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,334.00000	11,337,000	30.90	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	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,334.00000	9,337,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,334.00000	7,337,000	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	0,000	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,335.00000	5,337,000	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		5.00000	4,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,339.00000	3,341,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		22.00000	16,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,356.00000	2,353,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		65.00000	54,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,399.00000	1,391,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		203.00000	193,000	15.18	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		537.00000	530,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		738.00000	723,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		72.00000	60,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,484.00000	10,487,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,484.00000	8,487,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,484.00000	6,487,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,485.00000	4,488,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		17.00000	13,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,501.00000	2,500,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		56.00000	45,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,540.00000	1,532,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		168.00000	157,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		652.00000	644,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		623.00000	608,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		107.00000	95,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,525.00000	1,520,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	7,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,584.00000	10,587,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,584.00000	8,587,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,584.00000	6,587,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,585.00000	4,588,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		15.00000	11,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,599.00000	2,598,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		51.00000	41,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,635.00000	1,628,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		148.00000	138,000	15.99	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		732.00000	725,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		551.00000	538,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		135.00000	125,000	13.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,427.00000	1,421,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	8,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,884.00000	10,887,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,884.00000	8,887,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,884.00000	6,887,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,885.00000	4,888,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		10.00000	7,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,894.00000	2,894,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		39.00000	30,000	20.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,923.00000	1,917,000	20.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		104.00000	93,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		988.00000	980,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		368.00000	359,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		252.00000	246,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,136.00000	1,126,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	13,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,034.00000	11,037,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,034.00000	9,037,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,034.00000	7,037,000	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,035.00000	5,038,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		8.00000	6,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,042.00000	3,043,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		34.00000	25,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,068.00000	2,062,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		88.00000	77,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,122.00000	1,114,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		298.00000	291,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		332.00000	328,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		995.00000	983,000	12.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		29.00000	20,000	12.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,334.00000	10,337,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,334.00000	8,337,000	30.90	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		6,334.00000	6,337,000	27.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,335.00000	4,338,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,673.00000	1,668,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	5,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,384.00000	10,387,000	30.90	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	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,384.00000	8,387,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,384.00000	6,387,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,385.00000	4,388,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		20.00000	15,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,404.00000	2,402,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		61.00000	51,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,445.00000	1,438,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		190.00000	180,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		574.00000	567,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		698.00000	684,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		82.00000	71,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,624.00000	1,619,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	6,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,434.00000	10,437,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,434.00000	8,437,000	30.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,434.00000	6,437,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,435.00000	4,438,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,575.00000	1,569,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	6,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		901.00000	893,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		117.00000	106,000	16.63	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		279.00000	272,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		363.00000	359,000	14.38	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		424.00000	413,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		208.00000	200,000	13.74	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.64920	9.65140		14.38	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		369.00000	364,000	14.79	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		518.00000	515,000	14.79	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		353.00000	347,000	14.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		552.00000	548,000	14.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		387.00000	381,000	14.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		486.00000	482,000	14.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		345.00000	340,000	14.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		496.00000	489,000	14.16	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		969.00000	961,000	16.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		220.00000	210,000	16.42	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,052.00000	1,043,000	16.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		203.00000	192,000	16.69	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			367.06200	366.39200			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			338.44700	337.73200			203,068,200.00	60	1,251.00
ALBI	On	03/02/2011	Index Future			344.21000	343.48400			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			6.52550	6.57630		10.57	163,137.50	25	7,991.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		15.00000	10,000	14.39	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		339.00000	385,000	14.39	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.54730	6.59760		11.70	0.00	0	8,175.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		91.00000	78,000	13.60	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		393.00000	431,000	13.60	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		434.00000	473,000	13.87	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		82.00000	70,000	13.87	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.57060	6.61920		12.61	0.00	0	256.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		223.00000	203,000	13.11	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		304.00000	332,000	13.11	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		207.00000	189,000	13.36	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		338.00000	368,000	13.36	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		240.00000	219,000	12.86	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		271.00000	298,000	12.86	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.98570	7.07800		11.90	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		13.00000	7,000	15.92	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		435.00000	521,000	15.92	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.07780	7.16960		10.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		46.00000	32,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		576.00000	654,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		41.00000	28,000	12.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		621.00000	700,000	12.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		52.00000	37,000	12.50	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		532.00000	609,000	12.50	0.00	0	0.00
CRD1	On 04/11/2010	Index Future			146.49600	146.26400			0.00	0	2.00
CRD1	On 03/02/2011	Index Future			149.03700	148.80200			0.00	0	0.00
GOVI	On 04/11/2010	GOVI			339.23400	338.55700			0.00	0	177.00
GOVI	On 04/11/2010	GOVI	329.00	Call		95,570.00000	102,340,000		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		95,470.00000	102,240,000		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		95,670.00000	102,440,000		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			390.37300	390.54000			0.00	0	507.00
ILBI	On 03/02/2011	Index Future			396.89500	397.06100			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			6.54800	6.53900			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.30900	6.29000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.28700	6.25900			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.24000	6.23000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.21300	6.19600			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.21100	6.19600			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.22200	6.22000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.34400	6.34000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.50200	6.50000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.70900	6.72000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.94900	6.96000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.11600	7.10300			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			328.35100	327.45200			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			334.04600	333.13200			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.43700	7.45900		4.50	0.00	0	5,122.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,738.00000	4,829,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		64.00000	54,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,948.00000	5,040,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		55.00000	46,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,530.00000	4,620,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		75.00000	64,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		961.00000	895,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,149.00000	1,185,000	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			7.45700	7.48000		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,599.00000	2,657,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		781.00000	738,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,754.00000	2,814,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		721.00000	681,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,447.00000	2,503,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		843.00000	799,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.50500	7.53000		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,272.00000	2,323,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,366.00000	1,313,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,402.00000	2,455,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,291.00000	1,241,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,146.00000	2,196,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,445.00000	1,392,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.27700	8.31900		11.25	0.00	0	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		9,142.00000	9,504,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		339.00000	279,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		9,548.00000	9,916,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		299.00000	246,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		8,738.00000	9,094,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		383.00000	317,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,078.00000	937,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		5,278.00000	5,558,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.30800	8.35000		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Call		7,678.00000	7,968,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		1,503.00000	1,377,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,032.00000	8,328,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		1,402.00000	1,282,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,329.00000	7,613,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		1,612.00000	1,480,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.35500	8.40000		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,462.00000	6,718,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,127.00000	2,944,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,771.00000	7,034,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,971.00000	2,795,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,158.00000	6,407,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,291.00000	3,101,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.63200	1.62900			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		301.00000	293,000		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		425.00000	417,000		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		177.00000	169,000		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			2.98000	2.97900			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		882.00000	869,000		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		1,498.00000	1,485,000		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		262.00000	249,000		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			7.34100	7.35200		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,069.00000	4,105,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		33.00000	29,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,235.00000	4,271,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		27.00000	23,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,904.00000	3,938,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		39.00000	34,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.35100	7.36300		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,552.00000	2,576,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		410.00000	393,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,684.00000	2,709,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		376.00000	360,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,422.00000	2,445,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		446.00000	428,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.39800	7.41000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,973.00000	1,990,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		891.00000	869,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,079.00000	2,097,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		839.00000	818,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,869.00000	1,885,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		945.00000	923,000	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			2.93200	2.93100			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		2,067.00000	2,050,000		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		2,921.00000	2,903,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		1,205.00000	1,187,000		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			8.00000	8.02100		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,244.00000	6,344,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		62.00000	52,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		6,476.00000	6,577,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		53.00000	44,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,012.00000	6,111,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		72.00000	61,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.04000	8.06300		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,195.00000	3,261,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,009.00000	958,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,373.00000	3,441,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		941.00000	892,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,022.00000	3,085,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,083.00000	1,030,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.10500	8.12800		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,554.00000	2,604,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,958.00000	1,895,000	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		2,700.00000	2,752,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,861.00000	1,800,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,412.00000	2,460,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,060.00000	1,995,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.10700	8.12800		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		6,376.00000	6,484,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		98.00000	84,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		6,629.00000	6,739,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		83.00000	71,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,122.00000	6,228,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		113.00000	96,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.14300	8.16600		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,248.00000	3,315,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,371.00000	1,307,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,436.00000	3,506,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,282.00000	1,221,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,065.00000	3,129,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,466.00000	1,399,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.20600	8.22900		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,386.00000	3,449,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,901.00000	1,836,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,562.00000	3,627,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,806.00000	1,743,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,215.00000	3,276,000	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		2,002.00000	1,935,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.20400	7.18300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,640.00000	3,580,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		12.00000	11,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,772.00000	3,712,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		9.00000	8,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,507.00000	3,448,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		14.00000	14,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		0.00000	677,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	548,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Call		0.00000	2,277,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	66,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Put		0.00000	1,444,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		0.00000	156,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.20200	7.17900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,361.00000	2,306,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		240.00000	245,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,468.00000	2,413,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		219.00000	224,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,255.00000	2,201,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		261.00000	267,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.24900	7.22300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,413.00000	1,370,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		748.00000	767,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Call		1,491.00000	1,446,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		706.00000	724,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,338.00000	1,296,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		792.00000	813,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.16200	8.18300		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		6,388.00000	6,499,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		132.00000	114,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		6,649.00000	6,761,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		113.00000	96,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		6,126.00000	6,234,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		151.00000	130,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.19600	8.21800		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,200.00000	4,278,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,076.00000	1,022,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,414.00000	4,494,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,003.00000	951,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,990.00000	4,065,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,154.00000	1,097,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.25600	8.27900		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,444.00000	3,509,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,160.00000	2,090,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,625.00000	3,692,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,053.00000	1,985,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,267.00000	3,330,000	8.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Put		2,271.00000	2,199,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.26400	8.28500		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		6,078.00000	6,190,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		169.00000	146,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		6,349.00000	6,463,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		148.00000	127,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		5,808.00000	5,918,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		192.00000	168,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.30000	8.32100		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,990.00000	4,061,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,344.00000	1,282,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,203.00000	4,277,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,255.00000	1,196,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,780.00000	3,849,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,437.00000	1,373,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.35500	8.37800		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,281.00000	3,344,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,533.00000	2,454,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,462.00000	3,527,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,409.00000	2,332,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,104.00000	3,165,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,661.00000	2,580,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.27900	8.32000		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		6,071.00000	6,348,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Put		523.00000	443,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		6,396.00000	6,680,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		465.00000	393,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		5,748.00000	6,018,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		586.00000	499,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.30200	8.34400		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,683.00000	6,936,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,349.00000	1,240,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,977.00000	7,235,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,261.00000	1,156,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,391.00000	6,638,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,443.00000	1,327,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.33700	8.38000		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,504.00000	4,692,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,490.00000	3,310,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,749.00000	4,944,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,319.00000	3,146,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,263.00000	4,446,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,669.00000	3,484,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.36700	8.41100		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,081.00000	5,271,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,333.00000	4,148,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,322.00000	5,517,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,158.00000	3,979,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,843.00000	5,028,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		4,514.00000	4,324,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,671.00000	13,976,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,231.00000	1,162,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.98900	2.98900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		1,437.00000	1,437,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		2,076.00000	2,076,000		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		793.00000	793,000		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			2.84000	2.84000			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		506.00000	506,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		225.00000	225,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		789.00000	789,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.03100	3.03100			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		289.00000	289,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		177.00000	177,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	2.95	Put		758.00000	758,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			329.76900	329.10500			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			335.48800	334.81400			0.00	0	0.00
Total for Derivatives :										221,776,979.90	3,104	1,083,344.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.35000	6.37000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.40000	7.42000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.23500	8.27500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.48000	1.48000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.91000	2.91000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.31000	7.32000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.89000	2.89000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.94500	7.97500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.06000	8.08000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.18000	7.16000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.12000	8.14000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.22000	8.24000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.24500	8.28500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.94000	2.94000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.73000	2.73000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.96000	2.96000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										221,776,979.90	3,104	1,083,344.00