



Daily MTM Report

Daily summary for: 19/08/2010

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			7.29100	7.30030		14.26	31,985,617.00	4,387	252,721.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,550.00000	8,559,000	49.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,550.00000	6,559,000	45.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,550.00000	4,559,000	40.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,550.00000	2,559,000	31.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		463.00000	454,000	17.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		13.00000	13,000	17.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,450.00000	1,441,000	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,450.00000	2,441,000	16.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,450.00000	3,441,000	16.90	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,500.00000	8,509,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,500.00000	6,509,000	45.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,500.00000	4,509,000	40.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,500.00000	2,509,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		14.00000	12,000	17.91	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		514.00000	521,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		510.00000	500,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		10.00000	9,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,500.00000	1,491,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,500.00000	2,491,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,500.00000	3,491,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		11.00000	10,000	18.28	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		561.00000	569,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,600.00000	8,609,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,600.00000	6,609,000	45.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,600.00000	4,609,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,600.00000	2,609,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		9.00000	8,000	18.64	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		609.00000	617,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		417.00000	407,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		17.00000	16,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,400.00000	1,391,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,400.00000	2,391,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,400.00000	3,391,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,650.00000	8,659,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,650.00000	6,659,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,650.00000	4,659,000	40.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,650.00000	2,659,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		7.00000	6,000	19.01	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		657.00000	665,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		372.00000	362,000	16.68	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	13/09/2010	Foreign Exchange Future	6.95	Put		22.00000	21,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,350.00000	1,341,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,350.00000	2,341,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,350.00000	3,341,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,750.00000	8,759,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,750.00000	6,759,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,750.00000	4,759,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,750.00000	2,759,000	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		5.00000	4,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		755.00000	763,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		287.00000	277,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		37.00000	36,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,250.00000	1,241,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,250.00000	2,241,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,250.00000	3,241,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.90	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	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,800.00000	8,809,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,800.00000	6,809,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,800.00000	4,809,000	41.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,800.00000	2,809,000	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		4.00000	3,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		804.00000	812,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		246.00000	237,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		46.00000	46,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,200.00000	1,191,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,200.00000	2,191,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,200.00000	3,191,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,850.00000	8,859,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,850.00000	6,859,000	46.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,850.00000	4,859,000	41.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	33.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,850.00000	2,859,000	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		3.00000	3,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		853.00000	862,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		208.00000	199,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		58.00000	58,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,150.00000	1,141,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,150.00000	2,141,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,150.00000	3,141,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,000.00000	9,009,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,000.00000	7,009,000	46.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,000.00000	5,009,000	41.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,000.00000	3,009,000	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		112.00000	104,000	14.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		112.00000	113,000	14.26	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,001.00000	991,000	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,000.00000	1,991,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.90	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	13/09/2010	Foreign Exchange Future	4.30	Call		3,000.00000	2,991,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,950.00000	8,959,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,950.00000	6,959,000	46.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,950.00000	4,959,000	41.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,950.00000	2,959,000	33.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		2.00000	2,000	21.20	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		952.00000	961,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		141.00000	133,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		91.00000	92,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,051.00000	1,041,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,050.00000	2,041,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,050.00000	3,041,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,100.00000	9,109,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,100.00000	7,109,000	47.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,100.00000	5,109,000	41.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,100.00000	3,109,000	34.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	22.29	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,101.00000	1,110,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		75.00000	69,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		175.00000	178,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		901.00000	892,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,900.00000	1,891,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,900.00000	2,891,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	21.56	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,002.00000	1,011,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,400.00000	8,409,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,400.00000	6,409,000	45.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,400.00000	4,409,000	40.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,400.00000	2,409,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		21.00000	18,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		421.00000	427,000	17.18	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	6.70	Call		606.00000	596,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	5,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,600.00000	1,591,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,600.00000	2,591,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,600.00000	3,591,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,450.00000	8,459,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,450.00000	6,459,000	45.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,450.00000	4,459,000	40.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,450.00000	2,459,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		17.00000	15,000	17.55	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		467.00000	474,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		558.00000	548,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	7,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,550.00000	1,541,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,550.00000	2,541,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,550.00000	3,541,000	16.90	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	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,700.00000	8,709,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,700.00000	6,709,000	46.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,700.00000	4,709,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,700.00000	2,709,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		6.00000	5,000	19.37	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		706.00000	714,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		329.00000	319,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		29.00000	28,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,300.00000	1,291,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,300.00000	2,291,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,300.00000	3,291,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,900.00000	8,909,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,900.00000	6,909,000	46.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,900.00000	4,909,000	41.44	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	33.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,900.00000	2,909,000	33.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	2,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		903.00000	911,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		173.00000	164,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		73.00000	73,000	14.95	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,101.00000	1,091,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,100.00000	2,091,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,100.00000	3,091,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,050.00000	9,059,000	49.37	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		7,050.00000	7,059,000	47.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,050.00000	5,059,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,050.00000	3,059,000	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	1,000	21.93	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,052.00000	1,060,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		91.00000	85,000	14.63	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		141.00000	144,000	14.63	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		951.00000	942,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,950.00000	1,941,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,950.00000	2,941,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,000.00000	2,009,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,850.00000	1,859,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,251.00000	1,260,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	23.39	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,401.00000	1,409,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	0,000	24.48	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,800.00000	1,809,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.67	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,700.00000	1,709,000	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	23.75	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,301.00000	1,310,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		332.00000	338,000	16.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		32.00000	29,000	16.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		26.00000	23,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		376.00000	382,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,201.00000	1,210,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	23.02	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			7.40100	7.41000		14.91	22,240,005.00	3,005	73,541.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,540.00000	8,549,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,540.00000	6,549,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,540.00000	4,549,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	8,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,548.00000	2,557,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		108.00000	105,000	17.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		648.00000	654,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		536.00000	528,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		76.00000	77,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,463.00000	1,454,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,460.00000	2,451,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,460.00000	3,451,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		48.00000	47,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,188.00000	1,196,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,590.00000	8,599,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,590.00000	6,599,000	32.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,590.00000	4,599,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		7.00000	7,000	25.07	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,597.00000	2,606,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		498.00000	491,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		88.00000	90,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,413.00000	1,404,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,410.00000	2,401,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,410.00000	3,401,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,640.00000	8,649,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,640.00000	6,649,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,640.00000	4,649,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		6.00000	7,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,646.00000	2,656,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		93.00000	91,000	18.13	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		733.00000	740,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		462.00000	455,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		102.00000	104,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,364.00000	1,355,000	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,360.00000	2,351,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,360.00000	3,351,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,690.00000	8,699,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,690.00000	6,699,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,690.00000	4,699,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	6,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,696.00000	2,705,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		86.00000	85,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		776.00000	784,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		428.00000	421,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		118.00000	120,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,314.00000	1,305,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,310.00000	2,301,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,310.00000	3,301,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		100.00000	98,000	17.88	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		690.00000	697,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,740.00000	8,749,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,740.00000	6,749,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,740.00000	4,749,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		5.00000	6,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,745.00000	2,755,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		81.00000	79,000	18.62	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		821.00000	828,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		395.00000	388,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		135.00000	137,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,264.00000	1,256,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	5,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,260.00000	2,251,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,260.00000	3,251,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,790.00000	8,799,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,790.00000	6,799,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,790.00000	4,799,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	5,000	25.15	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		2,795.00000	2,804,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		75.00000	74,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		865.00000	873,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		364.00000	357,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		154.00000	156,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,215.00000	1,206,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,210.00000	2,201,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,210.00000	3,201,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,840.00000	8,849,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,840.00000	6,849,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,840.00000	4,849,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		4.00000	5,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,844.00000	2,854,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		70.00000	69,000	19.12	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		910.00000	918,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		334.00000	328,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		174.00000	177,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,166.00000	1,157,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,161.00000	2,152,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,160.00000	3,151,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,040.00000	9,049,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,040.00000	7,049,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,040.00000	5,049,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,043.00000	3,052,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		54.00000	54,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,094.00000	1,103,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		235.00000	229,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		275.00000	278,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		970.00000	962,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		10.00000	11,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,961.00000	1,952,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,960.00000	2,951,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,990.00000	8,999,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.31	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		6,990.00000	6,999,000	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,990.00000	4,999,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,993.00000	3,002,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		58.00000	57,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,048.00000	1,056,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		255.00000	249,000	14.91	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		245.00000	248,000	14.91	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,018.00000	1,010,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	9,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,011.00000	2,002,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,010.00000	3,001,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		45.00000	45,000	20.85	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,235.00000	1,244,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,090.00000	9,099,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,090.00000	7,099,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,090.00000	5,099,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,093.00000	3,102,000	25.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		51.00000	50,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,141.00000	1,149,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		217.00000	212,000	15.40	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		307.00000	311,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		923.00000	915,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		13.00000	14,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,911.00000	1,902,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,910.00000	2,901,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		66.00000	65,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		956.00000	964,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,440.00000	8,449,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,440.00000	6,449,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,440.00000	4,449,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		9.00000	9,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,449.00000	2,458,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		125.00000	122,000	17.14	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		565.00000	571,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		614.00000	607,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		54.00000	56,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,562.00000	1,553,000	18.10	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	2,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,560.00000	2,551,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,560.00000	3,551,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,490.00000	8,499,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,490.00000	6,499,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,490.00000	4,499,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		8.00000	9,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,498.00000	2,508,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		116.00000	113,000	17.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		606.00000	612,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		574.00000	567,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		64.00000	66,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,513.00000	1,504,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,510.00000	2,501,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,510.00000	3,501,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,890.00000	8,899,000	36.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,890.00000	6,899,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,890.00000	4,899,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,894.00000	2,903,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		306.00000	300,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		196.00000	199,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,116.00000	1,108,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	7,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,111.00000	2,102,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,110.00000	3,101,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,940.00000	8,949,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,940.00000	6,949,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,940.00000	4,949,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,944.00000	2,953,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		61.00000	61,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,001.00000	1,010,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		280.00000	273,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		220.00000	222,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,067.00000	1,059,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		7.00000	8,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,061.00000	2,052,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,060.00000	3,051,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,640.00000	7,649,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,640.00000	5,649,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,641.00000	3,650,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		28.00000	28,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,668.00000	1,677,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,360.00000	4,351,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,716.00000	1,726,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		26.00000	27,000	23.33	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		17.00000	18,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,107.00000	2,117,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		24.00000	25,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,814.00000	1,824,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		16.00000	16,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,156.00000	2,165,000	24.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		135.00000	132,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		525.00000	531,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,522.00000	1,531,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		32.00000	32,000	22.34	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		375.00000	379,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		185.00000	180,000	15.90	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,426.00000	1,435,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		36.00000	36,000	21.84	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		158.00000	154,000	16.39	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		448.00000	453,000	16.39	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,619.00000	1,628,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		29.00000	29,000	22.84	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		340.00000	344,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		200.00000	195,000	15.65	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.50960	7.51960		15.24	4,167,828.00	555	10,311.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		207.00000	203,000	17.25	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		687.00000	693,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		197.00000	193,000	17.45	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		727.00000	733,000	17.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		218.00000	214,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		648.00000	654,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,108.00000	1,116,000	19.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		128.00000	126,000	19.27	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,008.00000	3,019,000	25.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		28.00000	29,000	25.76	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		236.00000	240,000	15.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		456.00000	450,000	15.04	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,021.00000	1,028,000	18.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		141.00000	138,000	18.86	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		335.00000	338,000	15.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		355.00000	348,000	15.24	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		366.00000	369,000	15.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		336.00000	329,000	15.44	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.61810	7.62690		15.52	571,357.50	75	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		512.00000	506,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		335.00000	338,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		487.00000	481,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		360.00000	363,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		537.00000	531,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		310.00000	313,000	15.27	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.39150	11.37510		14.30	14,786,167.00	1,298	22,696.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		3.00000	4,000	20.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,428.00000	1,413,000	20.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		4.00000	5,000	20.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,329.00000	1,314,000	20.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		4.00000	4,000	20.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,379.00000	1,363,000	20.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		655.00000	640,000	17.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		30.00000	31,000	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future			11.55680	11.53920		14.86	12,897,388.80	1,116	12,945.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		264.00000	269,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		625.00000	612,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		589.00000	577,000	15.72	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		278.00000	284,000	15.72	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.71960	11.70280		15.05	5,894,958.80	503	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		495.00000	500,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		592.00000	580,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		477.00000	482,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		624.00000	612,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		514.00000	519,000	15.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		561.00000	549,000	15.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		400.00000	391,000	14.80	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		653.00000	661,000	14.80	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,135.00000	1,120,000	16.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		288.00000	290,000	16.98	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08570	0.08550		18.46	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		329.00000	346,000	19.45	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		69.00000	66,000	19.45	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08710	0.08690		20.46	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		418.00000	427,000	19.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		328.00000	317,000	19.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		153.00000	149,000	22.57	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,063.00000	1,039,000	22.57	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		1,124.00000	1,144,000	18.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		34.00000	34,000	18.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.37760	9.38120		12.90	2,485,064.00	265	18,891.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	25.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,284.00000	2,287,000	25.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	17.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		825.00000	828,000	17.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,121.00000	1,124,000	19.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	19.19	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		632.00000	634,000	16.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		13.00000	12,000	16.46	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		446.00000	449,000	15.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		27.00000	27,000	15.36	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		178.00000	171,000	13.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		97.00000	93,000	13.17	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.51570	9.51840		13.60	38,062.80	4	8,117.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,682.00000	10,684,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,682.00000	8,684,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,682.00000	6,684,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,683.00000	4,685,000	24.10	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		10.00000	10,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,692.00000	2,694,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		39.00000	39,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,721.00000	1,723,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		117.00000	117,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		799.00000	801,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		472.00000	470,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		154.00000	154,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,329.00000	1,327,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	11,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	13,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,545.00000	2,547,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,732.00000	10,734,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,732.00000	8,734,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,732.00000	6,734,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,733.00000	4,735,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	10,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,742.00000	2,744,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		37.00000	37,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,769.00000	1,771,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		110.00000	110,000	16.44	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		842.00000	844,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		440.00000	438,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		172.00000	172,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,280.00000	1,278,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	12,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,432.00000	11,434,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,432.00000	9,434,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,432.00000	7,434,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,432.00000	5,434,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,435.00000	3,437,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	15,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,447.00000	2,449,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		49.00000	50,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,481.00000	1,484,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		162.00000	162,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		594.00000	596,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		650.00000	649,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		82.00000	83,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,332.00000	11,334,000	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,332.00000	9,334,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,332.00000	7,334,000	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,332.00000	5,334,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		4.00000	4,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,336.00000	3,338,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		17.00000	18,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,349.00000	2,352,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		55.00000	55,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,387.00000	1,389,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		186.00000	185,000	14.93	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		518.00000	519,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		730.00000	728,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		62.00000	62,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,482.00000	10,484,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,482.00000	8,484,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,482.00000	6,484,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,483.00000	4,485,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	14,000	21.56	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		2,496.00000	2,498,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		47.00000	47,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,529.00000	1,531,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		152.00000	151,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		634.00000	635,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		612.00000	610,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		94.00000	94,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,526.00000	1,523,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	7,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,582.00000	10,584,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,582.00000	8,584,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,582.00000	6,584,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,583.00000	4,585,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	12,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,594.00000	2,596,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		43.00000	43,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,625.00000	1,627,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		133.00000	133,000	15.88	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		715.00000	717,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		539.00000	537,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		121.00000	121,000	13.49	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	1,425,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	9,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,882.00000	10,884,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,882.00000	8,884,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,882.00000	6,884,000	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,883.00000	4,885,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	8,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,890.00000	2,892,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		32.00000	33,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,914.00000	1,917,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		91.00000	91,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		973.00000	975,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		352.00000	350,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		234.00000	234,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,134.00000	1,132,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	16,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,032.00000	11,034,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,032.00000	9,034,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.05	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	16.55	Put		7,032.00000	7,034,000	29.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,033.00000	5,035,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		6.00000	6,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,038.00000	3,040,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		28.00000	28,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,060.00000	2,062,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		76.00000	76,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,108.00000	1,110,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		281.00000	279,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		313.00000	313,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		991.00000	989,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,332.00000	10,334,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,332.00000	8,334,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,332.00000	6,334,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,333.00000	4,335,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,674.00000	1,671,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	5,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,382.00000	10,384,000	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,382.00000	8,384,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,382.00000	6,384,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,383.00000	4,385,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		16.00000	16,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,398.00000	2,400,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		52.00000	52,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,434.00000	1,436,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		174.00000	173,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		556.00000	557,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		690.00000	688,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		72.00000	72,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,624.00000	1,622,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,432.00000	10,434,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,432.00000	8,434,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,432.00000	6,434,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,433.00000	4,435,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,575.00000	1,572,000	16.00	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	7.95	Put		7.00000	6,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		885.00000	887,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		103.00000	103,000	16.63	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		262.00000	260,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		344.00000	344,000	13.98	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		409.00000	407,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		191.00000	191,000	13.55	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.65010	9.65380		13.90	173,701.80	18	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		350.00000	349,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		496.00000	499,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		334.00000	333,000	14.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		530.00000	533,000	14.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		368.00000	366,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		464.00000	466,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		324.00000	327,000	13.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		478.00000	477,000	13.81	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		947.00000	952,000	16.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		201.00000	202,000	16.24	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,031.00000	1,036,000	16.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		185.00000	186,000	16.55	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			370.37300	370.65800			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.10200	342.33000			13,684,080.00	4	1,261.00
ALBI	On	03/02/2011	Index Future			347.91800	348.15100			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			6.51450	6.54390		10.63	0.00	0	14,491.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		10.00000	8,000	14.82	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		366.00000	394,000	14.82	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.53930	6.56610		11.70	21,906,655.00	3,350	9,855.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		79.00000	73,000	13.52	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		413.00000	434,000	13.52	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		455.00000	476,000	13.78	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		71.00000	65,000	13.78	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.56290	6.59080		12.65	229,701.50	35	311.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		210.00000	199,000	13.15	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		319.00000	336,000	13.15	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		194.00000	185,000	13.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		353.00000	372,000	13.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		226.00000	215,000	12.90	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		285.00000	302,000	12.90	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.02810	7.07350		11.33	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		11.00000	6,000	15.27	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		438.00000	478,000	15.27	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.12080	7.16620		10.50	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		41.00000	36,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		575.00000	615,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		36.00000	32,000	12.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		620.00000	661,000	12.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		47.00000	41,000	12.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		531.00000	570,000	12.43	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.08440	7.00000		14.42	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		0.00000	159,000	15.14	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		0.00000	75,000	15.14	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		0.00000	127,000	14.78	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		0.00000	93,000	14.78	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		0.00000	193,000	15.50	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		0.00000	59,000	15.50	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.19940	7.05000		14.47	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		0.00000	316,000	14.60	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		0.00000	167,000	14.60	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		0.00000	287,000	14.56	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		0.00000	188,000	14.56	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		0.00000	347,000	14.64	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		0.00000	148,000	14.64	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			147.07900	147.13200			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			149.62600	149.68100			0.00	0	0.00
GOVI On	04/11/2010	GOVI			342.69300	342.91700			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		139,170.00000	136,930,000		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		139,070.00000	136,830,000		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		139,270.00000	137,030,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/11/2010	Index Future			392.45500	392.47900			0.00	0	507.00
ILBI	On	03/02/2011	Index Future			399.01400	399.03800			0.00	0	0.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.32000	6.31000			0.00	5,000	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.25000	6.27000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.20000	6.22000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.18000	6.17000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.18000	6.17000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			6.19000	6.66500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.21000	6.20000			0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.32000	6.31000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.48000	6.48000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.68000	6.68000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.92000	6.92000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.08000	7.09000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
OTH1	On	04/11/2010	Index Future			332.98000	333.23000		0.00	0	3.00
OTH1	On	03/02/2011	Index Future			338.74600	339.00300		0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.35000	7.31900	4.50	0.00	0	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,352.00000	5,211,000	4.89	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		32.00000	34,000	4.89	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,565.00000	5,424,000	4.92	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		26.00000	28,000	4.92	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,138.00000	4,999,000	4.86	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		37.00000	41,000	4.86	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		659.00000	707,000	4.39	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,494.00000	1,398,000	4.39	0	500.00
R157	On	03/02/2011	Bond Future			7.36500	7.33100	4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,050.00000	2,935,000	4.33	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		578.00000	613,000	4.33	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,217.00000	3,100,000	4.35	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		531.00000	564,000	4.35	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,886.00000	2,774,000	4.30	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		629.00000	666,000	4.30	0	0.00
R157	On	05/05/2011	Bond Future			7.40500	7.36900	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,668.00000	2,569,000	4.25	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,093.00000	1,144,000	4.25	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		2,809.00000	2,707,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,029.00000	1,077,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,531.00000	2,434,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,161.00000	1,214,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.02900	8.02900		11.25	0.00	0	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,874.00000	11,870,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		117.00000	113,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,304.00000	12,300,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		102.00000	98,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,444.00000	11,440,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		135.00000	131,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		460.00000	451,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,613.00000	7,604,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.05200	8.05200		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,034.00000	10,027,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		862.00000	855,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,425.00000	10,418,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		797.00000	790,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,645.00000	9,638,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		931.00000	924,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.09100	8.09100		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,504.00000	8,497,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,106.00000	2,099,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,856.00000	8,848,000	11.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Put		1,993.00000	1,985,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,157.00000	8,149,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,227.00000	2,219,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.66200	1.65900			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		226.00000	219,000		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		350.00000	343,000		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		102.00000	94,000		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			2.91800	2.91800			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		1,645.00000	1,645,000		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		2,261.00000	2,261,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		1,025.00000	1,025,000		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			7.25400	7.25400		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,408.00000	4,408,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		18.00000	18,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,576.00000	4,576,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		14.00000	14,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,240.00000	4,240,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		22.00000	22,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,317.00000	1,313,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		432.00000	428,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		788.00000	783,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		774.00000	769,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,758.00000	2,755,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		102.00000	99,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		2,005.00000	2,003,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		163.00000	161,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.25900	7.25900		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,819.00000	2,817,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		322.00000	320,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,957.00000	2,955,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		294.00000	292,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,683.00000	2,680,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		352.00000	349,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.29600	7.29700		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,197.00000	2,196,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		752.00000	748,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,309.00000	2,309,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		706.00000	703,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,087.00000	2,087,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		800.00000	797,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.86400	2.86300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.05	Call		3,271.00000	3,253,000		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		4,125.00000	4,107,000		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		2,409.00000	2,391,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.87200	7.86200		6.75	722,459.78	7	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,047.00000	6,994,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		29.00000	29,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,283.00000	7,231,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		23.00000	24,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,810.00000	6,757,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		34.00000	34,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.90700	7.89600		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,781.00000	3,735,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		744.00000	754,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,973.00000	3,926,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		690.00000	699,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,593.00000	3,547,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		803.00000	813,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.96300	7.95200		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,039.00000	3,002,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,575.00000	1,593,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,200.00000	3,161,000	6.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Put		1,493.00000	1,509,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,883.00000	2,846,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,663.00000	1,681,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.96900	7.96900		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,258.00000	7,257,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		47.00000	46,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,518.00000	7,517,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		40.00000	39,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,998.00000	6,996,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		56.00000	54,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.00000	8.00100		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,858.00000	3,857,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,037.00000	1,030,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,063.00000	4,062,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		965.00000	958,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,657.00000	3,656,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,114.00000	1,107,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.05600	8.05600		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,971.00000	3,967,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,523.00000	1,519,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,162.00000	4,157,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,443.00000	1,438,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,785.00000	3,780,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,609.00000	1,604,000	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
R206	On	04/11/2010	Bond Future			7.13800	7.12800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,790.00000	3,762,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		7.00000	7,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,923.00000	3,895,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		5.00000	5,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,657.00000	3,629,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		9.00000	9,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		791.00000	770,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		447.00000	455,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,472.00000	2,445,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		47.00000	48,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,271.00000	1,289,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		197.00000	187,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.13100	7.11900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,482.00000	2,454,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		203.00000	207,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,592.00000	2,563,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		186.00000	188,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,374.00000	2,346,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		223.00000	226,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.16900	7.15700		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,502.00000	1,482,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		677.00000	686,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,582.00000	1,562,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		638.00000	647,000	3.02	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	7.45	Call		1,424.00000	1,405,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		719.00000	729,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.00500	7.98500		8.50	2,825,892.82	29	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,537.00000	7,415,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		58.00000	60,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,808.00000	7,685,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		49.00000	50,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,266.00000	7,144,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		68.00000	70,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.03300	8.01200		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,110.00000	5,004,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		739.00000	761,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,342.00000	5,235,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		684.00000	706,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,880.00000	4,776,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		797.00000	821,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.08500	8.06400		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,211.00000	4,124,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,656.00000	1,694,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,412.00000	4,323,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,569.00000	1,605,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,014.00000	3,929,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,747.00000	1,787,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.02400	8.00400		9.50	0.00	0	6,835.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Call		7,787.00000	7,658,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		56.00000	58,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,071.00000	7,941,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		48.00000	49,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,503.00000	7,374,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		65.00000	68,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.05200	8.03100		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,311.00000	5,200,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		816.00000	841,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,553.00000	5,441,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		757.00000	780,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,071.00000	4,962,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		880.00000	906,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.09800	8.07600		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,401.00000	4,304,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,765.00000	1,807,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,611.00000	4,513,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,671.00000	1,712,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,193.00000	4,099,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,863.00000	1,908,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.04200	8.02200		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,391.00000	8,216,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		194.00000	201,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,749.00000	8,573,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		169.00000	175,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,033.00000	7,860,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		222.00000	231,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,894.00000	4,741,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		711.00000	741,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		1,290.00000	1,340,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,329.00000	3,197,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,175.00000	9,996,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		97.00000	100,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,599.00000	3,712,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,055.00000	986,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.06000	8.04000		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,796.00000	8,638,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		775.00000	799,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,122.00000	8,962,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		719.00000	740,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,471.00000	8,314,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		836.00000	860,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.08900	8.06800		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,159.00000	6,026,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,408.00000	2,464,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,446.00000	6,311,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,279.00000	2,333,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,874.00000	5,744,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,543.00000	2,602,000	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			8.13700	8.11000		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,612.00000	6,453,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,245.00000	3,327,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,889.00000	6,727,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,107.00000	3,185,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,339.00000	6,182,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,391.00000	3,475,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,925.00000	15,708,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		867.00000	890,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.91100	2.91100			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		2,462.00000	2,462,000		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		3,101.00000	3,101,000		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		1,818.00000	1,818,000		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			2.80800	2.80700			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		321.00000	327,000		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		39.00000	45,000		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		603.00000	609,000		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			3.01600	3.01500			0.00	0	0.00
R212	On	04/11/2010	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	3.00	Put		140.00000	149,000		0.00	0	0.00
R212	On	04/11/2010	3.05	Call		326.00000	317,000		0.00	0	0.00
R212	On	04/11/2010	3.05	Put		0.00000	1,000		0.00	0	0.00
R212	On	04/11/2010	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	2.95	Put		608.00000	618,000		0.00	0	0.00
TRT1	On	04/11/2010			333.14700	333.36500			0.00	0	100.00
TRT1	On	03/02/2011			338.91600	339.14000			0.00	0	0.00
Total for Derivatives :									134,608,939.80	19,651	1,095,856.00

i-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011			6.27000	6.24000			0.00	0	0.00
R157	On	15/09/2015			7.32000	7.29000			0.00	0	0.00
R186	On	21/12/2026			8.00000	7.99500			0.00	0	0.00
R189	On	31/03/2013			1.48000	1.48000			0.00	0	0.00
R197	On	07/12/2023			2.84500	2.84500			0.00	0	0.00
R201	On	21/12/2014			7.23000	7.23000			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	07/12/2033	Spot Bond			2.82000	2.82000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.83000	7.82000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.93000	7.93000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.12000	7.10500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.97000	7.94500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.98500	7.97000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.02500	8.00000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.86000	2.86000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.69000	2.69000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.94000	2.94000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									134,608,939.80	19,651	1,095,856.00	