



Daily MTM Report

Daily summary for: 23/08/2010

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			7.37760	7.35510		14.53	35,471,500.80	4,808	250,750.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,495.00000	8,472,000	51.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	47.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,495.00000	6,472,000	47.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	42.03	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,495.00000	4,472,000	42.03	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	33.05	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,495.00000	2,472,000	33.05	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		512.00000	533,000	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		7.00000	5,000	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,505.00000	1,528,000	19.84	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,505.00000	2,528,000	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,505.00000	3,528,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,445.00000	8,422,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	47.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,445.00000	6,422,000	47.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,445.00000	4,422,000	41.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,445.00000	2,422,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		17.00000	16,000	18.13	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		462.00000	438,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		561.00000	582,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		6.00000	4,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,555.00000	1,578,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,555.00000	2,578,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,555.00000	3,578,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		13.00000	13,000	18.54	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		508.00000	485,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,545.00000	8,522,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,545.00000	6,522,000	47.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,545.00000	4,522,000	42.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,545.00000	2,522,000	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		11.00000	10,000	18.94	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		556.00000	532,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		465.00000	485,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		10.00000	7,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,455.00000	1,478,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,455.00000	2,478,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,455.00000	3,478,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,595.00000	8,572,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	48.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,595.00000	6,572,000	48.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,595.00000	4,572,000	42.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,595.00000	2,572,000	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		9.00000	8,000	19.34	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		604.00000	580,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		418.00000	438,000	17.55	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		13.00000	10,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,405.00000	1,428,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,405.00000	2,428,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,405.00000	3,428,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,695.00000	8,672,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,695.00000	6,672,000	48.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	42.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,695.00000	4,672,000	42.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,695.00000	2,672,000	34.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		6.00000	5,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		701.00000	677,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		328.00000	346,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		23.00000	18,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,305.00000	1,328,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,305.00000	2,328,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,305.00000	3,328,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,745.00000	8,722,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	48.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,745.00000	6,722,000	48.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,745.00000	4,722,000	42.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,745.00000	2,722,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		5.00000	4,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		750.00000	726,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		285.00000	303,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		30.00000	25,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,255.00000	1,278,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,255.00000	2,278,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,255.00000	3,278,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,795.00000	8,772,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	48.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,795.00000	6,772,000	48.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,795.00000	4,772,000	42.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.55	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		2,795.00000	2,772,000	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		4.00000	3,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		799.00000	775,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		244.00000	260,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		39.00000	32,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,205.00000	1,228,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,205.00000	2,228,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,205.00000	3,228,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,945.00000	8,922,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	49.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,945.00000	6,922,000	49.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	43.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,945.00000	4,922,000	43.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,945.00000	2,922,000	35.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		137.00000	148,000	14.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		82.00000	70,000	14.91	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,055.00000	1,078,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,055.00000	2,078,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,055.00000	3,078,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,895.00000	8,872,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	48.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,895.00000	6,872,000	48.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,895.00000	4,872,000	43.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,895.00000	2,872,000	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		3.00000	2,000	21.74	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		898.00000	874,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		170.00000	183,000	15.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		65.00000	55,000	15.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,105.00000	1,128,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,105.00000	2,128,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,105.00000	3,128,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,045.00000	9,022,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	49.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,045.00000	7,022,000	49.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	43.67	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		5,045.00000	5,022,000	43.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,045.00000	3,022,000	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		2.00000	1,000	22.94	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,047.00000	1,023,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		92.00000	95,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		137.00000	117,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		956.00000	978,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,955.00000	1,978,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,955.00000	2,978,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	22.14	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		947.00000	924,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,345.00000	8,322,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	47.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,345.00000	6,322,000	47.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,345.00000	4,322,000	41.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,345.00000	2,322,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		26.00000	25,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		371.00000	347,000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		658.00000	680,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		3.00000	2,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,655.00000	1,678,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,655.00000	2,678,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,655.00000	3,678,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,395.00000	8,372,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,395.00000	6,372,000	47.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,395.00000	4,372,000	41.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,395.00000	2,372,000	32.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		21.00000	20,000	17.73	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		416.00000	392,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		609.00000	631,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		4.00000	3,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,605.00000	1,628,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,605.00000	2,628,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,605.00000	3,628,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,645.00000	8,622,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	48.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,645.00000	6,622,000	48.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	42.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,645.00000	4,622,000	42.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,645.00000	2,622,000	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		7.00000	6,000	19.74	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		652.00000	628,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		373.00000	392,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		18.00000	14,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,355.00000	1,378,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,355.00000	2,378,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,355.00000	3,378,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,845.00000	8,822,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	48.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,845.00000	6,822,000	48.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,845.00000	4,822,000	43.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,845.00000	2,822,000	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	3,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		848.00000	825,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		206.00000	220,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		51.00000	42,000	15.66	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,155.00000	1,178,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,155.00000	2,178,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,155.00000	3,178,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,995.00000	8,972,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	49.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,995.00000	6,972,000	49.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,995.00000	4,972,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,995.00000	2,972,000	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	22.54	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		997.00000	974,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		113.00000	117,000	14.53	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		108.00000	89,000	14.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,005.00000	1,028,000	22.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,005.00000	2,028,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,005.00000	3,028,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,945.00000	1,922,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,795.00000	1,772,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,196.00000	1,173,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	24.14	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,346.00000	1,322,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	0,000	25.34	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,745.00000	1,722,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	27.75	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,645.00000	1,622,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	24.54	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,246.00000	1,223,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		285.00000	261,000	16.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		40.00000	39,000	16.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		32.00000	31,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		327.00000	303,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,146.00000	1,123,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	23.74	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Call		0.00000	61,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		0.00000	183,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.49010	7.45430		15.37	7,954,486.20	1,062	85,892.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,496.00000	8,460,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,496.00000	6,460,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,496.00000	4,460,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,505.00000	2,469,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		118.00000	123,000	17.48	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		614.00000	583,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		570.00000	599,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		66.00000	59,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,507.00000	1,543,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,504.00000	2,540,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,504.00000	3,540,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		53.00000	53,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,149.00000	1,113,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,546.00000	8,510,000	36.56	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	14.00	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,546.00000	6,510,000	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,546.00000	4,510,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	25.04	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,554.00000	2,518,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		532.00000	560,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		78.00000	70,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,457.00000	1,493,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,455.00000	2,490,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,454.00000	3,490,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,596.00000	8,560,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,596.00000	6,560,000	32.48	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		4,596.00000	4,560,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	7,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,603.00000	2,567,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		102.00000	106,000	17.95	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		698.00000	666,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		494.00000	522,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		90.00000	82,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,407.00000	1,443,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,405.00000	2,440,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,404.00000	3,440,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,646.00000	8,610,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,646.00000	6,610,000	32.62	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		4,646.00000	4,610,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,653.00000	2,617,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		95.00000	98,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		741.00000	708,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		459.00000	485,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		105.00000	95,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,358.00000	1,394,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,355.00000	2,390,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,354.00000	3,390,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		110.00000	114,000	17.72	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		656.00000	624,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,696.00000	8,660,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,696.00000	6,660,000	32.76	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		4,696.00000	4,660,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,702.00000	2,666,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		89.00000	91,000	18.42	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		785.00000	751,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		424.00000	450,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		120.00000	110,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,308.00000	1,344,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,305.00000	2,340,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,304.00000	3,340,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,746.00000	8,710,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,746.00000	6,710,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,746.00000	4,710,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,752.00000	2,716,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		83.00000	85,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		829.00000	795,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		391.00000	417,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		137.00000	127,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,259.00000	1,294,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,255.00000	2,290,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,254.00000	3,290,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,796.00000	8,760,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,796.00000	6,760,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,796.00000	4,760,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,801.00000	2,765,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		78.00000	79,000	18.89	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		874.00000	839,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		360.00000	385,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		156.00000	145,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,209.00000	1,245,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,205.00000	2,241,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,204.00000	3,240,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,996.00000	8,960,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,996.00000	6,960,000	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,996.00000	4,960,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,000.00000	2,964,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		60.00000	60,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,056.00000	1,020,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		255.00000	273,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		251.00000	233,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,013.00000	1,048,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		9.00000	8,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,005.00000	2,041,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,004.00000	3,040,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.56	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	16.40	Put		8,946.00000	8,910,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,946.00000	6,910,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,946.00000	4,910,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,950.00000	2,914,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		64.00000	64,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,010.00000	974,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		276.00000	299,000	15.28	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		222.00000	209,000	15.28	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,061.00000	1,097,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		7.00000	7,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,055.00000	2,091,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,054.00000	3,090,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		50.00000	50,000	20.54	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,196.00000	1,160,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,046.00000	9,010,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,046.00000	7,010,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,046.00000	5,010,000	28.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,049.00000	3,013,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		57.00000	56,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,103.00000	1,066,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		236.00000	250,000	15.37	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		282.00000	260,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		965.00000	999,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		11.00000	9,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,955.00000	1,991,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,954.00000	2,990,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		73.00000	74,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		919.00000	884,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,396.00000	8,360,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,396.00000	6,360,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,396.00000	4,360,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	11,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,407.00000	2,371,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		137.00000	143,000	17.01	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		533.00000	503,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		651.00000	681,000	14.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		47.00000	41,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,606.00000	1,642,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,604.00000	2,640,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,604.00000	3,640,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,446.00000	8,410,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,446.00000	6,410,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,446.00000	4,410,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,456.00000	2,420,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		127.00000	133,000	17.25	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		573.00000	543,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		610.00000	639,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		56.00000	49,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,556.00000	1,592,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,554.00000	2,590,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,554.00000	3,590,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,846.00000	8,810,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,846.00000	6,810,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,846.00000	4,810,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,851.00000	2,815,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		330.00000	355,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		176.00000	165,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,160.00000	1,195,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,155.00000	2,191,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,154.00000	3,190,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,896.00000	8,860,000	36.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,896.00000	6,860,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,896.00000	4,860,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,900.00000	2,864,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		68.00000	69,000	19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		964.00000	929,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		302.00000	326,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		198.00000	186,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,110.00000	1,146,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,105.00000	2,141,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,104.00000	3,140,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,596.00000	7,560,000	35.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,596.00000	5,560,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,597.00000	3,561,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		31.00000	30,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,627.00000	1,590,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,404.00000	4,440,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,676.00000	1,638,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		30.00000	28,000	22.89	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		20.00000	20,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,066.00000	2,030,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		27.00000	26,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,773.00000	1,736,000	23.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		18.00000	18,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,114.00000	2,078,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		148.00000	155,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		494.00000	465,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,482.00000	1,445,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		36.00000	35,000	21.95	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		347.00000	323,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		201.00000	213,000	15.84	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,386.00000	1,349,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		40.00000	39,000	21.48	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		172.00000	181,000	16.31	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		418.00000	391,000	16.31	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,579.00000	1,541,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		33.00000	31,000	22.42	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		314.00000	290,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		218.00000	230,000	15.60	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.59920	7.55410		15.66	759,920.00	100	10,402.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		217.00000	230,000	17.19	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		663.00000	631,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		207.00000	218,000	17.39	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		703.00000	669,000	17.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		229.00000	242,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		625.00000	593,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,082.00000	1,042,000	19.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		136.00000	141,000	19.12	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,977.00000	2,931,000	25.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		31.00000	30,000	25.41	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		223.00000	209,000	15.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		477.00000	508,000	15.24	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		994.00000	956,000	18.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		148.00000	155,000	18.73	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		317.00000	301,000	15.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		371.00000	400,000	15.52	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		347.00000	327,000	15.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		351.00000	376,000	15.59	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.70930	7.65310		15.82	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		526.00000	561,000	15.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		323.00000	302,000	15.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		500.00000	535,000	15.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		347.00000	326,000	15.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		552.00000	588,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		299.00000	279,000	15.35	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.44200	11.40800		13.48	0.00	0	22,446.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		3.00000	2,000	20.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,395.00000	1,360,000	20.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		4.00000	3,000	20.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,296.00000	1,261,000	20.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		4.00000	3,000	20.37	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,346.00000	1,311,000	20.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		623.00000	583,000	16.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		31.00000	25,000	16.40	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.60980	11.55540		14.82	0.00	0	12,950.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		267.00000	279,000	15.70	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		612.00000	569,000	15.70	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		576.00000	534,000	15.55	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		281.00000	294,000	15.55	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.77140	11.70330		15.15	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		491.00000	521,000	15.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		588.00000	550,000	15.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		473.00000	502,000	15.38	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		620.00000	581,000	15.38	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		510.00000	541,000	15.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		557.00000	520,000	15.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		397.00000	368,000	14.85	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		650.00000	689,000	14.85	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,130.00000	1,080,000	16.97	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		283.00000	301,000	16.97	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08660	0.08580		20.50	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		351.00000	414,000	20.78	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		61.00000	44,000	20.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08800	0.08710		20.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		426.00000	468,000	18.67	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		316.00000	268,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		147.00000	160,000	22.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,037.00000	960,000	22.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,144.00000	1,226,000	18.12	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		34.00000	26,000	18.12	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.33940	9.33070		12.96	10,880,401.00	1,165	20,998.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,334.00000	2,326,000	26.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		4.00000	4,000	18.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		873.00000	865,000	18.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,170.00000	1,162,000	20.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	20.24	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		678.00000	669,000	17.07	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		9.00000	8,000	17.07	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		488.00000	479,000	15.81	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		19.00000	18,000	15.81	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		141.00000	139,000	13.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		110.00000	100,000	13.25	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.47920	9.45370		13.69	94,792.00	10	8,117.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,746.00000	10,721,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,746.00000	8,721,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,746.00000	6,721,000	28.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,747.00000	4,722,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	9,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,755.00000	2,730,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		33.00000	36,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,779.00000	1,757,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		102.00000	108,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		848.00000	829,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		427.00000	442,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		173.00000	163,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,267.00000	1,290,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	11,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	11,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,607.00000	2,582,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,796.00000	10,771,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,796.00000	8,771,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,796.00000	6,771,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,797.00000	4,772,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	8,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,804.00000	2,779,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		32.00000	34,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,828.00000	1,805,000	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		95.00000	102,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		891.00000	873,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		397.00000	411,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		193.00000	182,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,218.00000	1,241,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	12,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,496.00000	11,471,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,496.00000	9,471,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,496.00000	7,471,000	30.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,496.00000	5,471,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,499.00000	3,474,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		13.00000	13,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,509.00000	2,484,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		43.00000	45,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,539.00000	1,516,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		142.00000	150,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		638.00000	621,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		599.00000	617,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		95.00000	88,000	13.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,396.00000	11,371,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,396.00000	9,371,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,396.00000	7,371,000	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,396.00000	5,371,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		3.00000	3,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,399.00000	3,374,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		15.00000	15,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,411.00000	2,386,000	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		47.00000	50,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,443.00000	1,421,000	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		162.00000	172,000	15.21	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		558.00000	543,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		676.00000	696,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		72.00000	67,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,546.00000	10,521,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,546.00000	8,521,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,546.00000	6,521,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,547.00000	4,522,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	12,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,558.00000	2,533,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		40.00000	43,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,586.00000	1,564,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		132.00000	141,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		678.00000	662,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		562.00000	580,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		108.00000	101,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,462.00000	1,486,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	7,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,646.00000	10,621,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,646.00000	8,621,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,646.00000	6,621,000	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,647.00000	4,622,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	10,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,656.00000	2,631,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		37.00000	39,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,683.00000	1,660,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		116.00000	123,000	16.16	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		762.00000	744,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		492.00000	508,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		138.00000	129,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,364.00000	1,388,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	9,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,946.00000	10,921,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,946.00000	8,921,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,946.00000	6,921,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	1,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,946.00000	4,922,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		6.00000	7,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,952.00000	2,928,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		28.00000	30,000	21.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,974.00000	1,951,000	21.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		79.00000	84,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,025.00000	1,005,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		314.00000	326,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		260.00000	247,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,073.00000	1,095,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	16,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,096.00000	11,071,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,096.00000	9,071,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,096.00000	7,071,000	29.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,096.00000	5,071,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		5.00000	5,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,101.00000	3,076,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		24.00000	24,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,120.00000	2,095,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		66.00000	70,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,162.00000	1,141,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		248.00000	262,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		344.00000	333,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		932.00000	954,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	25,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,396.00000	10,371,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,396.00000	8,371,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,396.00000	6,371,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,397.00000	4,372,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,610.00000	1,635,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	6,000	16.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,446.00000	10,421,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,446.00000	8,421,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,446.00000	6,421,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,447.00000	4,422,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		14.00000	14,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,460.00000	2,435,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		45.00000	48,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,491.00000	1,469,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		152.00000	161,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		598.00000	582,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		637.00000	656,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		83.00000	77,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,561.00000	1,585,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		7.00000	6,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,496.00000	10,471,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,496.00000	8,471,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,496.00000	6,471,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.98	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	13/12/2010	Foreign Exchange Future	13.95	Put		4,497.00000	4,472,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,512.00000	1,536,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	7,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		935.00000	916,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		89.00000	95,000	16.92	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		231.00000	244,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		377.00000	365,000	14.26	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		368.00000	382,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		214.00000	203,000	13.64	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.61330	9.57650		13.98	961,330.00	100	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		315.00000	335,000	14.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		539.00000	522,000	14.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		300.00000	319,000	14.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		574.00000	556,000	14.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		331.00000	351,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		505.00000	488,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		358.00000	342,000	13.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		434.00000	455,000	13.92	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,005.00000	980,000	16.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		181.00000	193,000	16.44	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,090.00000	1,064,000	16.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		166.00000	177,000	16.75	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			370.98400	372.12800			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.77200	343.75900			13,710,880.00	4	1,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			348.59700	349.60200			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.57950	6.51750		10.43	164,487.50	25	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		7.00000	9,000	14.55	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		390.00000	330,000	14.55	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.60530	6.53150		11.55	165,132.50	25	9,830.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		70.00000	82,000	13.05	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		439.00000	377,000	13.05	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		481.00000	417,000	13.30	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		62.00000	72,000	13.30	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.62870	6.54700		12.57	0.00	0	311.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		192.00000	220,000	12.82	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		345.00000	291,000	12.82	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		178.00000	204,000	13.07	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		381.00000	325,000	13.07	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		207.00000	238,000	12.57	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		310.00000	259,000	12.57	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			7.02010	6.99960		12.54	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		4.00000	6,000	16.67	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		504.00000	486,000	16.67	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.11520	7.08140		11.36	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		30.00000	41,000	13.41	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		649.00000	626,000	13.41	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		26.00000	36,000	13.58	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		695.00000	671,000	13.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		35.00000	46,000	13.24	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		604.00000	581,000	13.24	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.09250	7.09410		14.66	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		163.00000	156,000	15.38	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		69.00000	64,000	15.38	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		130.00000	124,000	15.02	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		86.00000	82,000	15.02	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		198.00000	192,000	15.74	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		54.00000	50,000	15.74	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.20830	7.19750		15.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		314.00000	328,000	15.27	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		167.00000	170,000	15.27	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		285.00000	299,000	15.24	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		188.00000	191,000	15.24	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		345.00000	358,000	15.30	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		148.00000	150,000	15.30	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			149.68700	147.41300			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.37300	149.96600			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.32700	344.29200			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		152,920.00000	143,270,000		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		152,820.00000	143,170,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	04/11/2010	GOVI	328.99	Call		153,020.00000	143,370,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000	0.00	0	0.00	
GVIX	On	01/01/2029	LIVE INDEX				110.00000	110.00000	0.00	0	0.00	
ILBI	On	04/11/2010	Index Future				396.00300	395.90600	0.00	0	507.00	
ILBI	On	03/02/2011	Index Future				402.62700	402.52500	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				6.30000	6.33000	0.00	5,000	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.25000	6.25000	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.20000	6.20000	0.00	0	0.00	
JIBAR F	On	15/12/2010	Jibar Tradeable Future				6.17000	6.17000	0.00	0	0.00	
JIBAR F	On	19/01/2011	Jibar Tradeable Future				6.16000	6.16000	0.00	0	0.00	
JIBAR F	On	16/02/2011	Jibar Tradeable Future				6.18000	6.18000	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.17000	6.18000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.25000	6.27000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.39000	6.42000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.58000	6.62000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.82000	6.85000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.00000	7.01000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put	750,000.00000		750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			339.40300	334.92300			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.49300	340.72100			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.34900	7.29700		4.50	5,196,189.94	41	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,449.00000	5,211,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		27.00000	30,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,663.00000	5,425,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		22.00000	25,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,235.00000	4,997,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		32.00000	35,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		610.00000	679,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,547.00000	1,375,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.36400	7.30800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,119.00000	2,924,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		546.00000	597,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,288.00000	3,089,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		501.00000	548,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,953.00000	2,762,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		595.00000	650,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.40400	7.34400		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,729.00000	2,558,000	4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Put		1,050.00000	1,129,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,872.00000	2,697,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		988.00000	1,063,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,590.00000	2,424,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,116.00000	1,200,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.98700	7.93600		11.25	13,291,315.80	105	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,805.00000	12,278,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		78.00000	84,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,239.00000	12,711,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		67.00000	72,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		12,369.00000	11,843,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		90.00000	97,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		330.00000	362,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,453.00000	7,952,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.00900	7.95700		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,855.00000	10,373,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		704.00000	759,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,256.00000	10,770,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		650.00000	701,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,456.00000	9,979,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		763.00000	823,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.04700	7.99200		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,233.00000	8,793,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,829.00000	1,950,000	11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Call		9,597.00000	9,150,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,728.00000	1,842,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,873.00000	8,439,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,937.00000	2,064,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.63400	1.57800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		428.00000	288,000		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		552.00000	412,000		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		304.00000	164,000		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			2.80100	2.82100			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		2,870.00000	3,125,000		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		3,487.00000	3,741,000		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		2,250.00000	2,505,000		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			7.24300	7.20100		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,595.00000	4,444,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		13.00000	14,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,764.00000	4,612,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		11.00000	11,000	4.45	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	Call		4,426.00000	4,275,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		16.00000	17,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,441.00000	1,321,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		364.00000	396,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		687.00000	744,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		864.00000	769,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,928.00000	2,782,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		80.00000	86,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,842.00000	1,958,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		191.00000	155,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.24700	7.20200		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,974.00000	2,840,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		281.00000	301,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,115.00000	2,980,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		256.00000	276,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,835.00000	2,703,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		309.00000	331,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.28300	7.23400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,330.00000	2,215,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		682.00000	725,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,446.00000	2,328,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		640.00000	680,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,217.00000	2,104,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		728.00000	772,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.74200	2.74200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		5,455.00000	5,455,000		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		6,309.00000	6,309,000		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		4,593.00000	4,593,000		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			7.87100	7.80900		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,320.00000	6,995,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		21.00000	24,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,558.00000	7,232,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		18.00000	20,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,082.00000	6,757,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		25.00000	28,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.90600	7.84100		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,986.00000	3,720,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		667.00000	734,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,182.00000	3,912,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		616.00000	680,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,793.00000	3,532,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		721.00000	793,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.96200	7.89400		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,211.00000	2,988,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,459.00000	1,574,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		3,376.00000	3,148,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,381.00000	1,491,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,049.00000	2,832,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,541.00000	1,662,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.94700	7.88500		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,740.00000	7,377,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		32.00000	36,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,002.00000	7,638,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		26.00000	30,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,477.00000	7,114,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		38.00000	42,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.97800	7.91400		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,211.00000	3,925,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		887.00000	971,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,424.00000	4,133,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		823.00000	902,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,002.00000	3,721,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		956.00000	1,045,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.03200	7.96500		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,307.00000	4,038,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,347.00000	1,455,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,505.00000	4,230,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,274.00000	1,376,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,113.00000	3,849,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		1,425.00000	1,538,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.12700	7.08400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,913.00000	3,792,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		5.00000	6,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,046.00000	3,925,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		4.00000	4,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,779.00000	3,658,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		6.00000	7,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		859.00000	773,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		391.00000	427,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,587.00000	2,468,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		38.00000	40,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,171.00000	1,254,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		221.00000	183,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.11900	7.07200		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,583.00000	2,474,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		181.00000	195,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,694.00000	2,584,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		165.00000	178,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,473.00000	2,365,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		199.00000	214,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.15600	7.10400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,580.00000	1,494,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		627.00000	667,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Call		1,663.00000	1,574,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		591.00000	628,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,500.00000	1,416,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		667.00000	709,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.98300	7.92200		8.50	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,915.00000	7,539,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		42.00000	47,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,188.00000	7,811,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		35.00000	39,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,641.00000	7,267,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		49.00000	56,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.01100	7.94700		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,416.00000	5,089,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		648.00000	712,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,654.00000	5,322,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		599.00000	658,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,181.00000	4,858,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		701.00000	769,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.06200	7.99600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,474.00000	4,194,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,512.00000	1,627,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,680.00000	4,395,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,431.00000	1,540,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,270.00000	3,997,000	8.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Put		1,597.00000	1,718,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.99200	7.93100		9.50	3,038,447.94	33	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,251.00000	7,854,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		39.00000	44,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,537.00000	8,139,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		33.00000	37,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,964.00000	7,568,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		45.00000	52,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.01900	7.95600		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,685.00000	5,344,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		704.00000	772,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,934.00000	5,589,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		652.00000	715,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,438.00000	5,103,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		761.00000	834,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.06400	7.99800		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,722.00000	4,425,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,590.00000	1,713,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,940.00000	4,636,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,504.00000	1,620,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,507.00000	4,216,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,681.00000	1,810,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.01100	7.96000		15.00	980,231.64	12	13,498.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,914.00000	8,459,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Put		148.00000	161,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		9,277.00000	8,820,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		128.00000	139,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,551.00000	8,098,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		171.00000	186,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		5,330.00000	4,921,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		578.00000	638,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		1,082.00000	1,191,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,690.00000	3,331,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,719.00000	10,256,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		72.00000	77,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,202.00000	3,472,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,227.00000	1,028,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.02900	7.97700		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		9,273.00000	8,849,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		677.00000	728,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,605.00000	9,177,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		627.00000	674,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,941.00000	8,521,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		731.00000	786,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.05700	8.00300		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,545.00000	6,189,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,205.00000	2,339,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,841.00000	6,479,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,085.00000	2,213,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Call		6,252.00000	5,903,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,332.00000	2,473,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.09300	8.03800		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,020.00000	6,678,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,006.00000	3,159,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		7,304.00000	6,956,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,875.00000	3,022,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,737.00000	6,402,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,142.00000	3,302,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,494.00000	16,040,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		789.00000	830,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.77900	2.80000			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		3,944.00000	4,227,000		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		4,583.00000	4,866,000		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		3,300.00000	3,583,000		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			2.69400	2.69400			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		316.00000	316,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		598.00000	598,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		34.00000	34,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.90400	2.94500			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		515.00000	902,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		981.00000	1,367,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		47.00000	433,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			339.33700	334.70500			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			345.42600	340.50000			0.00	0	0.00

Total for Derivatives : **92,669,115.32** **12,490** **1,108,156.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.27000	6.22000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.32000	7.27000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.96000	7.91000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.40000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.73000	2.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.22000	7.18000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.83000	7.77000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.91000	7.85000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.11000	7.07000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.95000	7.89000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.95500	7.90000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.98500	7.93500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.73000	2.75000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.58000	2.58000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.83000	2.87000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										92,669,115.32	12,490	1,108,156.00