



Daily MTM Report

Daily summary for: 26/08/2010

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			7.32010	7.40960		14.38	43,320,351.80	5,918	251,913.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,440.00000	8,530,000	53.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	49.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,440.00000	6,530,000	49.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,440.00000	4,530,000	43.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,440.00000	2,530,000	35.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		564.00000	475,000	17.32	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		4.00000	5,000	17.32	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,560.00000	1,470,000	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,560.00000	2,470,000	16.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,560.00000	3,470,000	16.56	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,390.00000	8,480,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,390.00000	6,480,000	49.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	43.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,390.00000	4,480,000	43.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,390.00000	2,480,000	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		18.00000	9,000	18.99	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		408.00000	489,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		613.00000	523,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		3.00000	3,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,610.00000	1,520,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,610.00000	2,520,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,610.00000	3,520,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		14.00000	7,000	19.45	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		454.00000	537,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,490.00000	8,580,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,490.00000	6,580,000	49.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,490.00000	4,580,000	43.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,490.00000	2,580,000	35.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		11.00000	6,000	19.92	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		501.00000	586,000	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		516.00000	427,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		6.00000	7,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,510.00000	1,420,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,510.00000	2,420,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,510.00000	3,420,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,540.00000	8,630,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,540.00000	6,630,000	49.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,540.00000	4,630,000	43.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,540.00000	2,630,000	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		9.00000	5,000	20.38	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		549.00000	635,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		468.00000	380,000	16.67	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	6.95	Put		8.00000	10,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,460.00000	1,370,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,460.00000	2,370,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,460.00000	3,370,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,640.00000	8,730,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,640.00000	6,730,000	50.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,640.00000	4,730,000	43.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,640.00000	2,730,000	36.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		6.00000	3,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		646.00000	733,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		375.00000	289,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		15.00000	19,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,360.00000	1,270,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,360.00000	2,270,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,360.00000	3,270,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.37	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	16.10	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,690.00000	8,780,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	50.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,690.00000	6,780,000	50.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,690.00000	4,780,000	44.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	36.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,690.00000	2,780,000	36.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		5.00000	2,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		695.00000	782,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		330.00000	246,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		20.00000	26,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,310.00000	1,220,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,310.00000	2,220,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,310.00000	3,220,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,740.00000	8,830,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,740.00000	6,830,000	50.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,740.00000	4,830,000	44.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,740.00000	2,830,000	36.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		4.00000	2,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		744.00000	832,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		287.00000	206,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		27.00000	36,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,260.00000	1,170,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,260.00000	2,170,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,260.00000	3,170,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,890.00000	8,980,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,890.00000	6,980,000	50.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	44.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,890.00000	4,980,000	44.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,890.00000	2,980,000	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		170.00000	103,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		60.00000	83,000	14.38	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,110.00000	1,020,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,110.00000	2,020,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.14	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	13/09/2010	Foreign Exchange Future	4.30	Call		3,110.00000	3,020,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,840.00000	8,930,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,840.00000	6,930,000	50.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,840.00000	4,930,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,840.00000	2,930,000	36.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		3.00000	1,000	23.15	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		843.00000	931,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		207.00000	134,000	14.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		47.00000	64,000	14.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,160.00000	1,070,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,160.00000	2,070,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,160.00000	3,070,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,990.00000	9,080,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,990.00000	7,080,000	51.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,990.00000	5,080,000	45.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,990.00000	3,080,000	37.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		2.00000	1,000	24.53	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		992.00000	1,081,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		107.00000	65,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		97.00000	145,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,010.00000	920,000	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,010.00000	1,920,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,010.00000	2,920,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	1,000	23.61	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		892.00000	981,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,290.00000	8,380,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,290.00000	6,380,000	49.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,290.00000	4,380,000	42.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,290.00000	2,380,000	34.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		28.00000	15,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		318.00000	395,000	18.07	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	6.70	Call		711.00000	622,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		1.00000	2,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,710.00000	1,620,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,710.00000	2,620,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,710.00000	3,620,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,340.00000	8,430,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,340.00000	6,430,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,340.00000	4,430,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,340.00000	2,430,000	34.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		22.00000	12,000	18.53	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		362.00000	442,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		662.00000	572,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		2.00000	2,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,660.00000	1,570,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,660.00000	2,570,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,660.00000	3,570,000	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,590.00000	8,680,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	50.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,590.00000	6,680,000	50.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,590.00000	4,680,000	43.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,590.00000	2,680,000	35.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		7.00000	4,000	20.84	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		597.00000	684,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		421.00000	334,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		11.00000	14,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,410.00000	1,320,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,410.00000	2,320,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,410.00000	3,320,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,790.00000	8,880,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,790.00000	6,880,000	50.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	44.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,790.00000	4,880,000	44.39	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	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,790.00000	2,880,000	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	2,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		793.00000	882,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		246.00000	168,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		36.00000	48,000	15.03	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,210.00000	1,120,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,210.00000	2,120,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,210.00000	3,120,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,940.00000	9,030,000	53.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,940.00000	7,030,000	51.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	44.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,940.00000	5,030,000	44.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,940.00000	3,030,000	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	1,000	24.07	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		942.00000	1,031,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		137.00000	82,000	14.84	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		77.00000	112,000	14.84	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,060.00000	970,000	20.60	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	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,060.00000	1,970,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,060.00000	2,970,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,890.00000	1,980,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,740.00000	1,830,000	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,141.00000	1,230,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	0,000	25.92	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,291.00000	1,380,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	0,000	27.30	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,690.00000	1,780,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.07	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,590.00000	1,680,000	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	0,000	26.38	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,191.00000	1,280,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		234.00000	304,000	17.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		44.00000	24,000	17.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		35.00000	19,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		275.00000	349,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,091.00000	1,181,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	25.45	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		70.00000	40,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		160.00000	220,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.42790	7.51940		15.16	7,353,621.00	990	93,202.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,431.00000	8,522,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,431.00000	6,522,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,431.00000	4,522,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		10.00000	8,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,441.00000	2,530,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		134.00000	109,000	17.93	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		565.00000	631,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		625.00000	549,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		56.00000	71,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,572.00000	1,481,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,570.00000	2,478,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,569.00000	3,478,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		58.00000	48,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,089.00000	1,170,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,481.00000	8,572,000	37.08	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	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,481.00000	6,572,000	33.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,481.00000	4,572,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		9.00000	7,000	25.49	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,490.00000	2,579,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		585.00000	511,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		66.00000	83,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,522.00000	1,431,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,520.00000	2,428,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,519.00000	3,428,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,531.00000	8,622,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,531.00000	6,622,000	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,531.00000	4,622,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		8.00000	6,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,539.00000	2,628,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		116.00000	94,000	18.43	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		647.00000	716,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		547.00000	474,000	15.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		78.00000	96,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,472.00000	1,381,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,470.00000	2,378,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,469.00000	3,378,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,581.00000	8,672,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,581.00000	6,672,000	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,581.00000	4,672,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		8.00000	6,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,589.00000	2,678,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		107.00000	87,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		688.00000	759,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		510.00000	439,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		91.00000	111,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,423.00000	1,332,000	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		2,420.00000	2,328,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,419.00000	3,328,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.11	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		124.00000	101,000	18.18	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		605.00000	673,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,631.00000	8,722,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,631.00000	6,722,000	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,631.00000	4,722,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		7.00000	5,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,638.00000	2,727,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		100.00000	81,000	18.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		731.00000	803,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		474.00000	405,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		105.00000	127,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,373.00000	1,282,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,370.00000	2,278,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,369.00000	3,278,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,681.00000	8,772,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,681.00000	6,772,000	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.25	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		4,681.00000	4,772,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	5,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,687.00000	2,777,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		93.00000	76,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		774.00000	848,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		440.00000	372,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		121.00000	144,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,323.00000	1,233,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,320.00000	2,228,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,319.00000	3,228,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,731.00000	8,822,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,731.00000	6,822,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,731.00000	4,822,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		6.00000	4,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,737.00000	2,826,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		87.00000	71,000	19.43	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		818.00000	893,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		407.00000	342,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		138.00000	164,000	15.16	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	6.25	Call		1,274.00000	1,184,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	6,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,270.00000	2,178,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,269.00000	3,178,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,931.00000	9,022,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,931.00000	7,022,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,931.00000	5,022,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	3,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,935.00000	3,025,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		66.00000	54,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		997.00000	1,076,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		293.00000	239,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		224.00000	261,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,077.00000	988,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		8.00000	10,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,070.00000	1,979,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,069.00000	2,978,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.08	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	16.40	Put		8,881.00000	8,972,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,881.00000	6,972,000	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,881.00000	4,972,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	3,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,885.00000	2,975,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		71.00000	58,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		952.00000	1,030,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		319.00000	259,000	15.16	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		200.00000	231,000	15.16	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,126.00000	1,036,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		7.00000	8,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,120.00000	2,029,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,119.00000	3,028,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		55.00000	45,000	21.19	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,136.00000	1,217,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,981.00000	9,072,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,981.00000	7,072,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,981.00000	5,072,000	29.04	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		4.00000	3,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,985.00000	3,075,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		62.00000	51,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,043.00000	1,123,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		268.00000	220,000	15.67	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		249.00000	292,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,027.00000	941,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		8.00000	13,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,020.00000	1,929,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,019.00000	2,928,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		81.00000	66,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		862.00000	938,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,331.00000	8,422,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,331.00000	6,422,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,331.00000	4,422,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		12.00000	9,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,343.00000	2,431,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		156.00000	126,000	17.42	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		487.00000	548,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		708.00000	629,000	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	6.85	Put		39.00000	51,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,671.00000	1,580,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,670.00000	2,578,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,669.00000	3,578,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,381.00000	8,472,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,381.00000	6,472,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,381.00000	4,472,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		11.00000	8,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,392.00000	2,480,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		144.00000	117,000	17.67	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		525.00000	589,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		666.00000	588,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		47.00000	60,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,622.00000	1,530,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,620.00000	2,528,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,619.00000	3,528,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,781.00000	8,872,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,781.00000	6,872,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,781.00000	4,872,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	4,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,786.00000	2,876,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		376.00000	313,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		157.00000	185,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,224.00000	1,134,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	6,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,220.00000	2,128,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,219.00000	3,128,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,831.00000	8,922,000	37.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,831.00000	6,922,000	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,831.00000	4,922,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		5.00000	4,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,836.00000	2,926,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		76.00000	62,000	19.93	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		907.00000	984,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		347.00000	285,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		178.00000	207,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,175.00000	1,085,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	7,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,170.00000	2,079,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,169.00000	3,078,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,531.00000	7,622,000	36.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,531.00000	5,622,000	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,532.00000	3,623,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		33.00000	28,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,564.00000	1,650,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,469.00000	4,378,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,612.00000	1,699,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		31.00000	27,000	23.70	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		22.00000	17,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,003.00000	2,089,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		28.00000	24,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,709.00000	1,796,000	24.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		20.00000	16,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,051.00000	2,138,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		168.00000	137,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		449.00000	509,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,420.00000	1,504,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		39.00000	32,000	22.70	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		310.00000	360,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		229.00000	188,000	16.17	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,324.00000	1,408,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		43.00000	36,000	22.20	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		196.00000	160,000	16.67	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		377.00000	432,000	16.67	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,516.00000	1,601,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		35.00000	29,000	23.20	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		279.00000	325,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		248.00000	203,000	15.92	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.53230	7.62720		15.47	112,984.50	15	10,427.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		244.00000	210,000	17.50	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		617.00000	678,000	17.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		232.00000	199,000	17.70	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		655.00000	717,000	17.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		257.00000	221,000	17.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		580.00000	639,000	17.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,024.00000	1,098,000	19.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		151.00000	130,000	19.53	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		2,906.00000	2,998,000	26.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		33.00000	30,000	26.09	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		203.00000	232,000	15.29	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		530.00000	464,000	15.29	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		938.00000	1,010,000	19.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		165.00000	142,000	19.12	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		293.00000	328,000	15.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		420.00000	360,000	15.47	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		318.00000	358,000	15.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		395.00000	340,000	15.67	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.63730	7.73490		15.65	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		582.00000	516,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		297.00000	329,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		556.00000	491,000	15.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		321.00000	354,000	15.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		609.00000	542,000	15.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		274.00000	305,000	15.42	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.39830	11.43210		13.45	0.00	0	22,411.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	21.85	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,370.00000	1,404,000	21.85	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		3.00000	2,000	21.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,271.00000	1,304,000	21.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		3.00000	2,000	21.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,321.00000	1,354,000	21.55	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	12.00	Put		592.00000	620,000	17.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		24.00000	18,000	17.05	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.55970	11.59530		15.22	0.00	0	12,990.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		286.00000	268,000	16.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		591.00000	608,000	16.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		556.00000	572,000	16.12	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		301.00000	282,000	16.12	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.71550	11.75560		15.53	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		530.00000	506,000	15.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		574.00000	591,000	15.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		511.00000	487,000	15.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		605.00000	622,000	15.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		549.00000	525,000	15.64	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		543.00000	560,000	15.64	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		387.00000	399,000	15.24	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		693.00000	664,000	15.24	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,106.00000	1,131,000	17.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		312.00000	296,000	17.50	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08650	0.08760		22.09	0.00	0	303.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		498.00000	404,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		28.00000	44,000	22.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08790	0.08900		20.33	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		523.00000	458,000	18.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		223.00000	268,000	18.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		180.00000	159,000	22.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		880.00000	969,000	22.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,320.00000	1,215,000	18.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		20.00000	25,000	18.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.32230	9.36080		12.60	28,060,123.00	3,010	19,988.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,304.00000	2,343,000	28.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		4.00000	3,000	19.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		843.00000	881,000	19.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,140.00000	1,179,000	21.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	21.43	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		648.00000	684,000	17.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		9.00000	6,000	17.75	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		459.00000	491,000	16.28	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		20.00000	13,000	16.28	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		150.00000	115,000	12.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		89.00000	93,000	12.60	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.45760	9.49820		14.02	491,795.20	52	8,124.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,702.00000	10,742,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,702.00000	8,742,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,702.00000	6,742,000	29.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,703.00000	4,743,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	9,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,712.00000	2,751,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		38.00000	36,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,740.00000	1,778,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		115.00000	106,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		817.00000	848,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		461.00000	429,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		163.00000	171,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,309.00000	1,268,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	10,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		12.00000	11,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,564.00000	2,603,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,752.00000	10,792,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,752.00000	8,792,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,752.00000	6,792,000	29.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,753.00000	4,793,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		9.00000	8,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,761.00000	2,800,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		36.00000	34,000	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,788.00000	1,826,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		108.00000	100,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		860.00000	892,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		430.00000	399,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		182.00000	191,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,260.00000	1,219,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	11,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,452.00000	11,492,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,452.00000	9,492,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,452.00000	7,492,000	31.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,452.00000	5,492,000	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,455.00000	3,495,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	13,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,467.00000	2,505,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		48.00000	45,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,500.00000	1,537,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		160.00000	147,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		612.00000	639,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		636.00000	600,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		88.00000	92,000	13.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,352.00000	11,392,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,352.00000	9,392,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,352.00000	7,392,000	30.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,352.00000	5,392,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		4.00000	3,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,356.00000	3,395,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		17.00000	16,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,369.00000	2,408,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		54.00000	50,000	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,406.00000	1,442,000	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		183.00000	168,000	15.58	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		535.00000	560,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		714.00000	677,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		66.00000	69,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,502.00000	10,542,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,502.00000	8,542,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,502.00000	6,542,000	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.51	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		4,503.00000	4,543,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	12,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,515.00000	2,554,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		46.00000	43,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,548.00000	1,585,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		150.00000	138,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		652.00000	680,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		598.00000	563,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		100.00000	105,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,506.00000	1,465,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	7,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,602.00000	10,642,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,602.00000	8,642,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,602.00000	6,642,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,603.00000	4,643,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	11,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,614.00000	2,653,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		41.00000	39,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,643.00000	1,681,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		131.00000	121,000	16.56	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		733.00000	763,000	16.56	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	9.10	Call		527.00000	494,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		129.00000	136,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,407.00000	1,366,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	8,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,902.00000	10,942,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,902.00000	8,942,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,902.00000	6,942,000	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	25.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,903.00000	4,943,000	25.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	7,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,909.00000	2,949,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		31.00000	30,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,933.00000	1,972,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		90.00000	83,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		992.00000	1,025,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		345.00000	317,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		247.00000	259,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,115.00000	1,074,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	16,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,052.00000	11,092,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,052.00000	9,092,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,052.00000	7,092,000	30.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,053.00000	5,092,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		6.00000	5,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,058.00000	3,097,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		27.00000	25,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,079.00000	2,117,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		75.00000	70,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,127.00000	1,162,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		276.00000	254,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		328.00000	346,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		973.00000	933,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	25,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,352.00000	10,392,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,352.00000	8,392,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,352.00000	6,392,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,353.00000	4,393,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,654.00000	1,613,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	5,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,402.00000	10,442,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,402.00000	8,442,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,402.00000	6,442,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,403.00000	4,443,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		16.00000	14,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,418.00000	2,456,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		51.00000	48,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,453.00000	1,490,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		171.00000	157,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		573.00000	599,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		674.00000	638,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		76.00000	80,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,604.00000	1,564,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,452.00000	10,492,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,452.00000	8,492,000	32.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,452.00000	6,492,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.41	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		4,453.00000	4,493,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,555.00000	1,514,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		7.00000	6,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		904.00000	936,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		102.00000	94,000	17.35	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		257.00000	237,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		359.00000	379,000	14.60	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		400.00000	370,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		202.00000	212,000	13.92	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.58830	9.63330		14.42	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		353.00000	333,000	15.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		520.00000	545,000	15.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		337.00000	318,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		554.00000	580,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		370.00000	349,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		487.00000	511,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		345.00000	361,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		478.00000	449,000	14.33	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		972.00000	1,007,000	16.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		205.00000	195,000	16.96	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,055.00000	1,092,000	17.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		188.00000	180,000	17.27	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			373.31100	374.93800			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			344.57200	346.22900			0.00	0	1,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			350.41900	352.10600			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.49840	6.49720		10.86	0.00	0	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		5.00000	5,000	16.04	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		408.00000	407,000	16.04	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.52260	6.52050		11.34	0.00	0	9,855.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		62.00000	58,000	13.03	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		442.00000	435,000	13.03	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		484.00000	478,000	13.25	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		54.00000	51,000	13.25	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.54460	6.54510		12.44	65,446.00	10	321.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		191.00000	188,000	13.21	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		346.00000	343,000	13.21	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		177.00000	174,000	13.46	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		382.00000	379,000	13.46	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		206.00000	203,000	12.95	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		311.00000	308,000	12.95	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			6.94620	6.95650		13.37	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		4.00000	3,000	17.90	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		548.00000	557,000	17.90	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.03660	7.04810		11.44	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		35.00000	31,000	13.73	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		687.00000	694,000	13.73	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		31.00000	27,000	13.91	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		733.00000	740,000	13.91	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		40.00000	35,000	13.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		642.00000	648,000	13.56	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.14300	7.19480		14.60	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		231.00000	185,000	15.57	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		36.00000	42,000	15.57	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		193.00000	149,000	15.24	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		48.00000	56,000	15.24	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		272.00000	224,000	15.89	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		27.00000	31,000	15.89	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.25570	7.31060		15.75	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		401.00000	363,000	15.79	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		140.00000	157,000	15.79	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		370.00000	332,000	15.78	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		159.00000	176,000	15.78	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		434.00000	394,000	15.80	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		123.00000	138,000	15.80	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.38800	150.60800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.08300	153.30800			0.00	0	0.00
GOVI On	04/11/2010	GOVI			345.16500	346.73000			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		177,300.00000	161,650,000		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		177,200.00000	161,550,000		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		177,400.00000	161,750,000	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				398.08500	398.57300	0.00	0	507.00
ILBI	On	03/02/2011	Index Future				404.74700	405.24200	0.00	0	0.00
J153	On	31/08/2010	Interest Rate Swap				6.89407	6.89407	15.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future				6.20000	6.22000	0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.15000	6.19000	0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.04000	6.14000	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future				5.98000	6.10000	0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future				5.96000	6.08000	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future				5.97000	6.09000	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.99000	6.10000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.08000	6.17000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.17000	6.26000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.36000	6.46000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.59000	6.69000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.78000	6.87000			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			340.99900	343.15400			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			347.11000	349.30500			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.19000	7.15800		4.50	0.00	0	5,252.00
R157	On	04/11/2010	Bond Future	8.50	Call		6,080.00000	5,932,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		11.00000	12,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,297.00000	6,148,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		9.00000	10,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,863.00000	5,715,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		14.00000	15,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		384.00000	418,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,967.00000	1,852,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.19400	7.16100		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,613.00000	3,492,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		390.00000	415,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,793.00000	3,670,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		356.00000	379,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,436.00000	3,317,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		428.00000	455,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.22100	7.18500		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,168.00000	3,058,000	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		823.00000	864,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,321.00000	3,210,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		772.00000	812,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		3,018.00000	2,911,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		879.00000	923,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.95400	7.85200		11.25	16,881,503.80	133	17,545.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,658.00000	12,603,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		45.00000	65,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		14,096.00000	13,039,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		38.00000	55,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		13,218.00000	12,167,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		53.00000	77,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		217.00000	301,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		9,226.00000	8,236,000	11.59	49,416,000.00	6,000	7,900.00
R186	On	03/02/2011	Bond Future			7.97600	7.87100		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,609.00000	10,646,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		562.00000	691,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		12,019.00000	11,047,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		517.00000	637,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		11,201.00000	10,247,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		612.00000	750,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		0.00000	4,695,000	10.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	2,326,000	10.20	13,956,000.00	6,000	3,000.00
R186	On	05/05/2011	Bond Future			8.01200	7.90400		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		9,891.00000	9,036,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,583.00000	1,837,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		10,266.00000	9,398,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,493.00000	1,733,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,519.00000	8,677,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,679.00000	1,946,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.68700	1.64800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		253.00000	156,000		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		377.00000	280,000		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		129.00000	32,000		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			2.74200	2.73100			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		4,021.00000	3,879,000		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		4,637.00000	4,496,000		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		3,401.00000	3,259,000		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			7.04100	7.02000		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,245.00000	5,168,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	4,000	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	8.55	Call		5,415.00000	5,339,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	4,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		5,074.00000	4,998,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	6,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,926.00000	1,860,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		190.00000	201,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		403.00000	424,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,239.00000	1,183,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,539.00000	3,464,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		32.00000	34,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,322.00000	1,373,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		330.00000	304,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.03100	7.00800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,534.00000	3,462,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		174.00000	181,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,683.00000	3,611,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		157.00000	164,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,386.00000	3,315,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		192.00000	200,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.04800	7.02400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,814.00000	2,752,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		486.00000	502,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,939.00000	2,877,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		453.00000	469,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,690.00000	2,630,000	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
R201	On	05/05/2011	Bond Future	7.70	Put		521.00000	539,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.64200	2.64200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		7,302.00000	7,302,000		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		8,155.00000	8,155,000		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		6,439.00000	6,439,000		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			7.70200	7.67200		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,038.00000	7,878,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		9.00000	9,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,278.00000	8,118,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		8.00000	8,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,798.00000	7,638,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		11.00000	12,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.72900	7.69700		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,554.00000	4,415,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		491.00000	518,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,761.00000	4,620,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		451.00000	476,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,349.00000	4,213,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		533.00000	563,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.77600	7.74200		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,691.00000	3,571,000	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	8.25	Put		1,180.00000	1,230,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,868.00000	3,746,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,114.00000	1,162,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,518.00000	3,401,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,250.00000	1,304,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.81000	7.75900		7.50	0.00	0	2,466.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,475.00000	8,172,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		15.00000	17,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,739.00000	8,437,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		12.00000	15,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,209.00000	7,907,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		18.00000	21,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.83600	7.78200		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,772.00000	4,522,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		680.00000	745,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,997.00000	4,743,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		628.00000	689,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,550.00000	4,304,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		736.00000	805,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.88300	7.82700		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,841.00000	4,606,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,100.00000	1,183,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		5,049.00000	4,811,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,037.00000	1,117,000	7.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Call		4,636.00000	4,405,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,166.00000	1,254,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.92300	6.89100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,456.00000	4,365,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,591.00000	4,500,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,322.00000	4,231,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,222.00000	1,150,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		207.00000	226,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,110.00000	3,020,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		13.00000	14,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		782.00000	835,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		380.00000	342,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.89700	6.86200		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,063.00000	2,978,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		107.00000	115,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,180.00000	3,094,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		97.00000	104,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,946.00000	2,862,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		118.00000	127,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.90900	6.87000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,962.00000	1,892,000	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	7.50	Put		441.00000	466,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,053.00000	1,982,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		413.00000	437,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,873.00000	1,804,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		472.00000	498,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.88800	7.78600		8.50	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,749.00000	8,115,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		20.00000	29,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		9,025.00000	8,389,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		16.00000	23,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,471.00000	7,839,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		23.00000	34,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.91300	7.80600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		6,113.00000	5,557,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		475.00000	580,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		6,362.00000	5,799,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		437.00000	535,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,866.00000	5,318,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		516.00000	629,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.96000	7.84900		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		5,073.00000	4,593,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,225.00000	1,415,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		5,291.00000	4,802,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,155.00000	1,337,000	8.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		4,857.00000	4,386,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,297.00000	1,497,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.93900	7.83600		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,864.00000	8,190,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		21.00000	31,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		9,153.00000	8,477,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		18.00000	26,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,575.00000	7,903,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		25.00000	37,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.96400	7.85900		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		6,178.00000	5,612,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		564.00000	683,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		6,436.00000	5,861,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		520.00000	631,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,923.00000	5,365,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		612.00000	740,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.00600	7.89700		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		5,148.00000	4,656,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,369.00000	1,575,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		5,375.00000	4,874,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,292.00000	1,489,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,924.00000	4,442,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,451.00000	1,667,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.92800	7.82700		15.00	0.00	0	13,494.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Call		10,084.00000	9,171,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		75.00000	108,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		10,456.00000	9,538,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		65.00000	93,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		9,711.00000	8,802,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		88.00000	125,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		6,339.00000	5,518,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		345.00000	470,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		699.00000	921,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		4,549.00000	3,825,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,923.00000	10,993,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		34.00000	50,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,399.00000	2,937,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,666.00000	1,258,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.94400	7.84000		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		10,359.00000	9,500,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		490.00000	600,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		10,703.00000	9,836,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		451.00000	554,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		10,015.00000	9,164,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		531.00000	650,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.97000	7.86300		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		7,430.00000	6,712,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,798.00000	2,070,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,744.00000	7,013,000	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	8.55	Put		1,695.00000	1,955,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		7,119.00000	6,414,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,906.00000	2,192,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.00700	7.90300		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,826.00000	7,168,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,577.00000	2,873,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,125.00000	7,456,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,460.00000	2,746,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		7,528.00000	6,882,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,698.00000	3,006,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		17,594.00000	16,724,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		653.00000	738,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.76100	2.69900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		5,316.00000	4,471,000		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		5,955.00000	5,110,000		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		4,672.00000	3,827,000		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			2.65800	2.65600			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		532.00000	521,000		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		813.00000	802,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Call		249.00000	238,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.81400	2.82400		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		1,660.00000	1,756,000	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		2,126.00000	2,221,000	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		1,192.00000	1,287,000	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			341.14400	342.70000		0.00	0	100.00
TRT1	On	03/02/2011	Index Future			347.25700	348.84300		0.00	0	0.00
Total for Derivatives :									159,657,825.30	22,128	1,115,702.00

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			6.12000	6.09000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.17000	7.14000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.92500	7.83000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.48000	1.45000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.67000	2.66000		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			7.03000	7.01000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.60000	2.60000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.67000	7.64000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.78000	7.73000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.92000	6.89000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.85500	7.76000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.91000	7.81000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.90500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.65000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.54000	2.54000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.74000	2.75000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										159,657,825.30	22,128	1,115,702.00