



Daily MTM Report

Daily summary for: 27/08/2010

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			7.35380	7.32010		14.42	36,967,552.60	5,027	250,750.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,530.00000	8,496,000	53.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	49.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,530.00000	6,496,000	49.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,530.00000	4,496,000	42.86	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,530.00000	2,496,000	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		475.00000	507,000	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		5.00000	3,000	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,470.00000	1,504,000	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,470.00000	2,504,000	16.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,470.00000	3,504,000	17.04	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,480.00000	8,446,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,480.00000	6,446,000	49.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,480.00000	4,446,000	42.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,480.00000	2,446,000	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		9.00000	10,000	18.72	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		489.00000	456,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		523.00000	556,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		3.00000	2,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,520.00000	1,554,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,520.00000	2,554,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,520.00000	3,554,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		7.00000	8,000	19.20	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		537.00000	504,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,580.00000	8,546,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,580.00000	6,546,000	49.37	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	11.90	Call		0.00000	0,000	43.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,580.00000	4,546,000	43.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,580.00000	2,546,000	35.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		6.00000	6,000	19.68	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		586.00000	552,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		427.00000	459,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		7.00000	5,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,420.00000	1,454,000	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		2,420.00000	2,454,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,420.00000	3,454,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,630.00000	8,596,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,630.00000	6,596,000	49.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,630.00000	4,596,000	43.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,630.00000	2,596,000	35.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		5.00000	5,000	20.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		635.00000	601,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		380.00000	411,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		10.00000	7,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,370.00000	1,404,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,370.00000	2,404,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,370.00000	3,404,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,730.00000	8,696,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	49.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,730.00000	6,696,000	49.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,730.00000	4,696,000	43.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,730.00000	2,696,000	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		3.00000	3,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		733.00000	699,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		289.00000	318,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		19.00000	14,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,270.00000	1,304,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,270.00000	2,304,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,270.00000	3,304,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.86	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	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,780.00000	8,746,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	49.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,780.00000	6,746,000	49.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,780.00000	4,746,000	43.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,780.00000	2,746,000	36.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		2.00000	2,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		782.00000	748,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		246.00000	274,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		26.00000	20,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,220.00000	1,254,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,220.00000	2,254,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,220.00000	3,254,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,830.00000	8,796,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,830.00000	6,796,000	50.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	43.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,830.00000	4,796,000	43.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.60	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	10.15	Put		2,830.00000	2,796,000	36.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		2.00000	2,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		832.00000	798,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		206.00000	232,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		36.00000	28,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,170.00000	1,204,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,170.00000	2,204,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,170.00000	3,204,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,980.00000	8,946,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,980.00000	6,946,000	50.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,980.00000	4,946,000	44.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,980.00000	2,946,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		103.00000	122,000	14.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		83.00000	68,000	14.75	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,020.00000	1,054,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,020.00000	2,054,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,020.00000	3,054,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,930.00000	8,896,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,930.00000	6,896,000	50.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	44.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,930.00000	4,896,000	44.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,930.00000	2,896,000	36.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	23.02	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		931.00000	897,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		134.00000	156,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		64.00000	52,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,070.00000	1,104,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,070.00000	2,104,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,070.00000	3,104,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,080.00000	9,046,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,080.00000	7,046,000	50.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	44.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,080.00000	5,046,000	44.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,080.00000	3,046,000	37.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	24.46	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,081.00000	1,047,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		65.00000	73,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		145.00000	119,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		920.00000	954,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,920.00000	1,954,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,920.00000	2,954,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		1.00000	1,000	23.50	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		981.00000	947,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,380.00000	8,346,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	48.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,380.00000	6,346,000	48.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,380.00000	4,346,000	42.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,380.00000	2,346,000	34.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		15.00000	16,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		395.00000	362,000	17.76	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	13/09/2010	Foreign Exchange Future	6.70	Call		622.00000	655,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,620.00000	1,654,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,620.00000	2,654,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,620.00000	3,654,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,430.00000	8,396,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	48.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,430.00000	6,396,000	48.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,430.00000	4,396,000	42.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,430.00000	2,396,000	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		12.00000	13,000	18.24	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		442.00000	409,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		572.00000	605,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		2.00000	1,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,570.00000	1,604,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,570.00000	2,604,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,570.00000	3,604,000	17.14	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	3.75	Put		0.00000	0,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,680.00000	8,646,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	49.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,680.00000	6,646,000	49.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,680.00000	4,646,000	43.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,680.00000	2,646,000	36.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		4.00000	4,000	20.63	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		684.00000	650,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		334.00000	364,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		14.00000	10,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,320.00000	1,354,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,320.00000	2,354,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,320.00000	3,354,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,880.00000	8,846,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,880.00000	6,846,000	50.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,880.00000	4,846,000	44.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,880.00000	2,846,000	36.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		2.00000	2,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		882.00000	848,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		168.00000	192,000	15.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		48.00000	38,000	15.41	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,120.00000	1,154,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,120.00000	2,154,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,120.00000	3,154,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,030.00000	8,996,000	53.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	50.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,030.00000	6,996,000	50.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,030.00000	4,996,000	44.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,030.00000	2,996,000	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		1.00000	1,000	23.98	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,031.00000	997,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		82.00000	93,000	14.42	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		112.00000	89,000	14.42	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		970.00000	1,004,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,970.00000	2,004,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,970.00000	3,004,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,980.00000	1,946,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,830.00000	1,796,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,230.00000	1,196,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	25.89	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,380.00000	1,346,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	27.32	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,780.00000	1,746,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.19	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,680.00000	1,646,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.37	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,280.00000	1,246,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		304.00000	273,000	16.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		24.00000	27,000	16.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		19.00000	21,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		349.00000	317,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,181.00000	1,147,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	25.41	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		40.00000	45,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		220.00000	191,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.46250	7.42790		15.23	13,768,312.50	1,845	93,054.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,522.00000	8,488,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,522.00000	6,488,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,522.00000	4,488,000	27.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	8,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,530.00000	2,496,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		109.00000	113,000	17.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		631.00000	601,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		549.00000	574,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		71.00000	62,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,481.00000	1,515,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,478.00000	2,513,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,478.00000	3,513,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		48.00000	48,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,170.00000	1,136,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,572.00000	8,538,000	37.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,572.00000	6,538,000	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,572.00000	4,538,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		7.00000	7,000	25.19	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,579.00000	2,545,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		511.00000	535,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		83.00000	73,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,431.00000	1,465,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,428.00000	2,463,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,428.00000	3,463,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,622.00000	8,588,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,622.00000	6,588,000	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,622.00000	4,588,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		6.00000	6,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,628.00000	2,594,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		94.00000	97,000	18.12	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		716.00000	685,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		474.00000	497,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	85,000	15.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,381.00000	1,415,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,378.00000	2,413,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,378.00000	3,413,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,672.00000	8,638,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,672.00000	6,638,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,672.00000	4,638,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	6,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,678.00000	2,644,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		87.00000	90,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		759.00000	728,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		439.00000	461,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		111.00000	99,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,332.00000	1,366,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,328.00000	2,363,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,328.00000	3,363,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.31	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	8.00	Call		101.00000	105,000	17.88	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		673.00000	643,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,722.00000	8,688,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,722.00000	6,688,000	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,722.00000	4,688,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		5.00000	5,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,727.00000	2,693,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		81.00000	83,000	18.60	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		803.00000	771,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		405.00000	427,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		127.00000	115,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,282.00000	1,316,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,278.00000	2,313,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,278.00000	3,313,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,772.00000	8,738,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,772.00000	6,738,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,772.00000	4,738,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	5,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,777.00000	2,743,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		76.00000	78,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		848.00000	816,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		372.00000	394,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		144.00000	132,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,233.00000	1,267,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,228.00000	2,263,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,228.00000	3,263,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,822.00000	8,788,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,822.00000	6,788,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,822.00000	4,788,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		4.00000	4,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,826.00000	2,792,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		71.00000	72,000	19.08	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		893.00000	860,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		342.00000	362,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		164.00000	150,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,184.00000	1,217,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,178.00000	2,213,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,178.00000	3,213,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,022.00000	8,988,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,022.00000	6,988,000	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,022.00000	4,988,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,025.00000	2,991,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		54.00000	55,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,076.00000	1,043,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		239.00000	253,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		261.00000	241,000	15.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		988.00000	1,020,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		10.00000	8,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,979.00000	2,013,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,978.00000	3,013,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,972.00000	8,938,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,972.00000	6,938,000	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,972.00000	4,938,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,975.00000	2,941,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		58.00000	59,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,030.00000	997,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		259.00000	278,000	15.20	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		231.00000	216,000	15.20	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,036.00000	1,069,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	7,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,029.00000	2,063,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,028.00000	3,063,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		45.00000	45,000	20.77	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,217.00000	1,183,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,072.00000	9,038,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,072.00000	7,038,000	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,072.00000	5,038,000	28.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,075.00000	3,041,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		51.00000	51,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,123.00000	1,089,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		220.00000	233,000	15.47	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		292.00000	271,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		941.00000	972,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		13.00000	10,000	14.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,929.00000	1,963,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,928.00000	2,963,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		66.00000	67,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		938.00000	905,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,422.00000	8,388,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,422.00000	6,388,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,422.00000	4,388,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		9.00000	9,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,431.00000	2,397,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		126.00000	132,000	17.15	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		548.00000	520,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		629.00000	656,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		51.00000	44,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,580.00000	1,614,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,578.00000	2,613,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,578.00000	3,613,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,472.00000	8,438,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,472.00000	6,438,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,472.00000	4,438,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		8.00000	8,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,480.00000	2,446,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		117.00000	122,000	17.39	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		589.00000	560,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		588.00000	614,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		60.00000	52,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,530.00000	1,565,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,528.00000	2,563,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,528.00000	3,563,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,872.00000	8,838,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,872.00000	6,838,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,872.00000	4,838,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,876.00000	2,842,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		313.00000	332,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		185.00000	170,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,134.00000	1,168,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	6,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,128.00000	2,163,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,128.00000	3,163,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,922.00000	8,888,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,922.00000	6,888,000	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,922.00000	4,888,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,926.00000	2,892,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		62.00000	63,000	19.56	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	8.35	Put		984.00000	951,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		285.00000	304,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		207.00000	192,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,085.00000	1,118,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		7.00000	6,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,079.00000	2,113,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,078.00000	3,113,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,622.00000	7,588,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,622.00000	5,588,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,623.00000	3,589,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		28.00000	27,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,650.00000	1,615,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,378.00000	4,413,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,699.00000	1,664,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		27.00000	26,000	23.18	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		17.00000	17,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,089.00000	2,055,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		24.00000	23,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,796.00000	1,761,000	23.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		16.00000	16,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,138.00000	2,104,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		137.00000	143,000	16.91	71,500.00	500	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		509.00000	481,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,504.00000	1,470,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		32.00000	32,000	22.21	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		360.00000	336,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		188.00000	198,000	15.95	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,408.00000	1,373,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		36.00000	35,000	21.73	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		160.00000	168,000	16.43	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		432.00000	406,000	16.43	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,601.00000	1,566,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		29.00000	28,000	22.69	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		325.00000	302,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		203.00000	214,000	15.71	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.56700	7.53230		15.48	227,010.00	30	10,457.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		210.00000	216,000	17.26	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		678.00000	649,000	17.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		199.00000	205,000	17.45	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		717.00000	688,000	17.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		221.00000	228,000	17.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		639.00000	611,000	17.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,098.00000	1,065,000	19.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		130.00000	132,000	19.23	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		2,998.00000	2,961,000	25.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		30.00000	28,000	25.54	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		232.00000	215,000	15.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		464.00000	482,000	15.14	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,010.00000	978,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		142.00000	145,000	18.84	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		328.00000	309,000	15.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		360.00000	376,000	15.41	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		358.00000	336,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		340.00000	353,000	15.48	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.67150	7.63730		15.63	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		516.00000	532,000	15.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		329.00000	311,000	15.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		491.00000	507,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		354.00000	336,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		542.00000	558,000	15.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		305.00000	287,000	15.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.38230	11.39830		12.89	455,292.00	40	22,371.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		2.00000	1,000	21.85	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,404.00000	1,419,000	21.85	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	21.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,304.00000	1,320,000	21.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		2.00000	1,000	21.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,354.00000	1,369,000	21.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		620.00000	631,000	16.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		18.00000	13,000	16.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.54390	11.55970		14.85	173,158.50	15	13,000.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		268.00000	251,000	15.92	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		608.00000	607,000	15.92	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		572.00000	572,000	15.77	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		282.00000	266,000	15.77	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.69880	11.71550		15.06	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		506.00000	480,000	15.30	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		591.00000	581,000	15.30	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		487.00000	462,000	15.42	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		622.00000	613,000	15.42	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		525.00000	499,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		560.00000	550,000	15.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		399.00000	388,000	14.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		664.00000	637,000	14.76	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,131.00000	1,128,000	17.10	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		296.00000	277,000	17.10	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08680	0.08650		22.08	0.00	0	303.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		404.00000	426,000	22.04	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		44.00000	36,000	22.04	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08800	0.08790		20.42	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		458.00000	464,000	18.83	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		268.00000	264,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		159.00000	161,000	22.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		969.00000	961,000	22.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,215.00000	1,224,000	18.09	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		25.00000	24,000	18.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.34800	9.32230		11.95	6,580,992.00	704	20,184.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,343.00000	2,317,000	29.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		3.00000	2,000	18.81	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		881.00000	854,000	18.81	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,179.00000	1,153,000	21.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	21.24	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		684.00000	657,000	17.20	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		6.00000	5,000	17.20	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		491.00000	464,000	15.58	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		13.00000	12,000	15.58	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		115.00000	125,000	12.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		93.00000	77,000	12.31	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.48430	9.45760		13.52	0.00	0	8,124.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,742.00000	10,716,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,742.00000	8,716,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,742.00000	6,716,000	29.11	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	14.20	Call		1.00000	1,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,743.00000	4,717,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	8,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,751.00000	2,724,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		36.00000	33,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,778.00000	1,749,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		106.00000	101,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		848.00000	817,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		429.00000	436,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		171.00000	152,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,268.00000	1,293,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	9,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	10,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,603.00000	2,576,000	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,792.00000	10,766,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,792.00000	8,766,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,792.00000	6,766,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,793.00000	4,767,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	8,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,800.00000	2,774,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		34.00000	31,000	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,826.00000	1,797,000	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		100.00000	94,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		892.00000	860,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		399.00000	405,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		191.00000	171,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,219.00000	1,244,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	10,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,492.00000	11,466,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,492.00000	9,466,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,492.00000	7,466,000	31.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,492.00000	5,466,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	2,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,495.00000	3,468,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		13.00000	12,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,505.00000	2,478,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		45.00000	42,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,537.00000	1,508,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		147.00000	142,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		639.00000	608,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		600.00000	613,000	13.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		92.00000	79,000	13.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,392.00000	11,366,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,392.00000	9,366,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,392.00000	7,366,000	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,392.00000	5,366,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		3.00000	3,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,395.00000	3,369,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	14,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,408.00000	2,380,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		50.00000	46,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,442.00000	1,412,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		168.00000	163,000	14.90	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		560.00000	529,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		677.00000	692,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		69.00000	58,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,542.00000	10,516,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,542.00000	8,516,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,542.00000	6,516,000	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.12	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		4,543.00000	4,517,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	11,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,554.00000	2,527,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		43.00000	40,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,585.00000	1,556,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		138.00000	132,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		680.00000	648,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		563.00000	575,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		105.00000	91,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,465.00000	1,490,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	6,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,642.00000	10,616,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,642.00000	8,616,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,642.00000	6,616,000	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,643.00000	4,617,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		11.00000	10,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,653.00000	2,626,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		39.00000	36,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,681.00000	1,652,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		121.00000	115,000	15.89	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		763.00000	731,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		494.00000	503,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		136.00000	119,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,366.00000	1,392,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	8,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,942.00000	10,916,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,942.00000	8,916,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,942.00000	6,916,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	0,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,943.00000	4,916,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	6,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,949.00000	2,922,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		30.00000	27,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,972.00000	1,943,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		83.00000	78,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,025.00000	994,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		317.00000	320,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		259.00000	236,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,074.00000	1,098,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	14,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,092.00000	11,066,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.40	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		9,092.00000	9,066,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,092.00000	7,066,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,092.00000	5,066,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		5.00000	5,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,097.00000	3,071,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		25.00000	23,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,117.00000	2,089,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		70.00000	65,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,162.00000	1,131,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		254.00000	252,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		346.00000	318,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		933.00000	954,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	20,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,392.00000	10,366,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,392.00000	8,366,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,392.00000	6,366,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,393.00000	4,367,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,613.00000	1,639,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	5,000	16.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,442.00000	10,416,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,442.00000	8,416,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,442.00000	6,416,000	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,443.00000	4,417,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		14.00000	13,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,456.00000	2,429,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		48.00000	44,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,490.00000	1,460,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		157.00000	152,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		599.00000	568,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		638.00000	652,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		80.00000	68,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,564.00000	1,589,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	5,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,492.00000	10,466,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,492.00000	8,466,000	32.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,492.00000	6,466,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,493.00000	4,467,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,514.00000	1,540,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	6,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		936.00000	905,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		94.00000	89,000	16.69	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		237.00000	234,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		379.00000	350,000	13.91	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		370.00000	375,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		212.00000	191,000	13.41	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.61470	9.58830		13.73	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		333.00000	325,000	14.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		545.00000	510,000	14.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		318.00000	310,000	14.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		580.00000	545,000	14.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		349.00000	341,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		511.00000	476,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		361.00000	330,000	13.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		449.00000	445,000	13.67	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,007.00000	972,000	16.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		195.00000	187,000	16.34	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,092.00000	1,057,000	16.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		180.00000	172,000	16.66	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			373.10700	373.31100			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			344.68300	344.57200			137,873,200.00	40	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			350.53000	350.41900			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.55980	6.49840		11.21	0.00	0	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		5.00000	5,000	14.94	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		407.00000	345,000	14.94	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.58430	6.52260		12.49	0.00	0	9,855.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		58.00000	89,000	14.41	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		435.00000	405,000	14.41	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		478.00000	447,000	14.73	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		51.00000	81,000	14.73	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.60610	6.54460		12.96	1,189,098.00	180	501.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		188.00000	220,000	13.47	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		343.00000	314,000	13.47	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		174.00000	204,000	13.73	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		379.00000	348,000	13.73	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		203.00000	237,000	13.21	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		308.00000	281,000	13.21	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			6.93140	6.94620		12.96	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		3.00000	2,000	17.82	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		557.00000	571,000	17.82	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.02210	7.03660		11.70	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		31.00000	32,000	14.10	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		694.00000	710,000	14.10	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		27.00000	28,000	14.28	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		740.00000	756,000	14.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		35.00000	36,000	13.93	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		648.00000	664,000	13.93	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.15180	7.14300		13.85	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		185.00000	185,000	14.73	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		42.00000	33,000	14.73	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		149.00000	148,000	14.44	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		56.00000	46,000	14.44	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		224.00000	226,000	15.03	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		31.00000	24,000	15.03	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.26510	7.25570		15.16	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		363.00000	360,000	15.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		157.00000	145,000	15.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		332.00000	329,000	15.24	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		176.00000	164,000	15.24	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		394.00000	392,000	15.29	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		138.00000	127,000	15.29	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.39800	150.38800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.09200	153.08300			0.00	0	0.00
GOVI On	04/11/2010	GOVI			345.27400	345.16500			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		161,650.00000	162,740,000		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		161,550.00000	162,640,000		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		161,750.00000	162,840,000	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				401.89500	398.08500	0.00	0	507.00	
ILBI	On	03/02/2011	Index Future				408.62200	404.74700	0.00	0	0.00	
J153	On	31/08/2010	Interest Rate Swap				6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future				6.18000	6.20000	0.00	0	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.14000	6.15000	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.03000	6.04000	0.00	0	0.00	
JIBAR F	On	15/12/2010	Jibar Tradeable Future				5.96000	5.98000	0.00	0	0.00	
JIBAR F	On	19/01/2011	Jibar Tradeable Future				5.94000	5.96000	0.00	0	0.00	
JIBAR F	On	16/02/2011	Jibar Tradeable Future				5.94000	5.97000	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			5.95000	5.99000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.07000	6.08000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.16000	6.17000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.35000	6.36000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.58000	6.59000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.77000	6.78000			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			341.11500	340.99900			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			347.22600	347.11000			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.18900	7.19000		4.50	0.00	0	5,252.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,932.00000	5,936,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		12.00000	12,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,148.00000	6,152,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		10.00000	9,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,715.00000	5,719,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		15.00000	14,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		418.00000	410,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,852.00000	1,849,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.19400	7.19400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,492.00000	3,489,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		415.00000	412,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,670.00000	3,667,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		379.00000	376,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,317.00000	3,314,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		455.00000	452,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.22100	7.22100		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,058.00000	3,055,000	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		864.00000	861,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,210.00000	3,207,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		812.00000	809,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,911.00000	2,908,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		923.00000	920,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.95400	7.95400		11.25	1,172,820,264.00	9,240	17,545.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,603.00000	12,601,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		65.00000	63,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,039.00000	13,037,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		55.00000	53,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		12,167.00000	12,164,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		77.00000	74,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		301.00000	293,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,236.00000	8,228,000	11.59	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.97600	7.97600		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,646.00000	10,639,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		691.00000	684,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,047.00000	11,040,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		637.00000	630,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,247.00000	10,240,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		750.00000	743,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,695.00000	4,685,000	10.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,326.00000	2,316,000	10.20	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.01200	8.01200		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		9,036.00000	9,028,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,837.00000	1,829,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,398.00000	9,391,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,733.00000	1,726,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,677.00000	8,670,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,946.00000	1,939,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.66800	1.68700			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		156.00000	204,000		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		280.00000	328,000		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		32.00000	80,000		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			2.61200	2.74200			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		3,879.00000	5,560,000		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		4,496.00000	6,177,000		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		3,259.00000	4,940,000		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			7.05100	7.04100		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,168.00000	5,132,000	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		5,339.00000	5,302,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		4.00000	3,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,998.00000	4,961,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		6.00000	5,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,860.00000	1,826,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		201.00000	204,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		424.00000	431,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,183.00000	1,154,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,464.00000	3,428,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		34.00000	35,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,373.00000	1,394,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		304.00000	289,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.04200	7.03100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,462.00000	3,427,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		181.00000	184,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,611.00000	3,576,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		164.00000	167,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,315.00000	3,280,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		200.00000	203,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.06000	7.04800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,752.00000	2,721,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		502.00000	510,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,877.00000	2,845,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		469.00000	476,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,630.00000	2,599,000	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		539.00000	547,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.54300	2.64200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		7,302.00000	9,167,000		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	10,021,000		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	8,305,000		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			7.69100	7.70200		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,878.00000	7,936,000	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		8,118.00000	8,176,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		8.00000	7,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,638.00000	7,696,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		12.00000	11,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.71800	7.72900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,415.00000	4,457,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		518.00000	503,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,620.00000	4,663,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		476.00000	462,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,213.00000	4,254,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		563.00000	547,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.76400	7.77600		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,571.00000	3,608,000	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		1,230.00000	1,207,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,746.00000	3,783,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,162.00000	1,139,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,401.00000	3,436,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,304.00000	1,279,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.80000	7.81000		7.50	0.00	0	2,466.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,172.00000	8,230,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		17.00000	16,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,437.00000	8,495,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		15.00000	13,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,907.00000	7,965,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		21.00000	20,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.82500	7.83600		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,522.00000	4,566,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		745.00000	725,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,743.00000	4,788,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		689.00000	670,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,304.00000	4,348,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		805.00000	785,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.87100	7.88300		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,606.00000	4,651,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,183.00000	1,160,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,811.00000	4,856,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,117.00000	1,094,000	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		4,405.00000	4,449,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,254.00000	1,230,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.92300	6.92300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,365.00000	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		4,500.00000	4,500,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,231.00000	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		1,150.00000	1,147,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		226.00000	223,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,020.00000	3,020,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		14.00000	14,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		835.00000	831,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		342.00000	338,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.89700	6.89700		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,978.00000	2,977,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		115.00000	114,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,094.00000	3,093,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		104.00000	103,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,862.00000	2,861,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		127.00000	126,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.90900	6.90900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,892.00000	1,890,000	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		466.00000	464,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,982.00000	1,980,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		437.00000	435,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,804.00000	1,802,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		498.00000	496,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.87700	7.88800		8.50	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,115.00000	8,181,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		29.00000	26,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,389.00000	8,456,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		23.00000	21,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,839.00000	7,905,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		34.00000	31,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.90200	7.91300		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,557.00000	5,608,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		580.00000	563,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,799.00000	5,851,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		535.00000	519,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,318.00000	5,368,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		629.00000	611,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.94800	7.96000		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,593.00000	4,638,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,415.00000	1,388,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,802.00000	4,849,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,337.00000	1,311,000	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		4,386.00000	4,430,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,497.00000	1,468,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.92800	7.93900		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,190.00000	8,260,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		31.00000	28,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,477.00000	8,548,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		26.00000	24,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,903.00000	7,972,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		37.00000	33,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.95300	7.96400		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,612.00000	5,664,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		683.00000	664,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,861.00000	5,915,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		631.00000	613,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,365.00000	5,416,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		740.00000	719,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.99500	8.00600		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,656.00000	4,699,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,575.00000	1,548,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,874.00000	4,918,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,489.00000	1,463,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,442.00000	4,484,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,667.00000	1,639,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.91800	7.92800		15.00	866,707,485.00	10,500	23,994.00

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		9,171.00000	9,256,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		108.00000	101,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		9,538.00000	9,624,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		93.00000	86,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,802.00000	8,886,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		125.00000	117,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		5,518.00000	5,587,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		470.00000	446,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		921.00000	884,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,825.00000	3,881,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,993.00000	11,082,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		50.00000	46,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,937.00000	2,866,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,258.00000	1,280,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.93300	7.94400		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		9,500.00000	9,583,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		600.00000	582,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,836.00000	9,920,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		554.00000	536,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,164.00000	9,246,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		650.00000	630,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.95900	7.97000		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,712.00000	6,776,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,070.00000	2,033,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,013.00000	7,079,000	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		1,955.00000	1,920,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,414.00000	6,477,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,192.00000	2,154,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.02800	8.00700		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,168.00000	7,035,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,873.00000	2,931,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		7,456.00000	7,321,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,746.00000	2,801,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,882.00000	6,751,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,006.00000	3,066,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,724.00000	16,549,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		738.00000	753,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.65100	2.76100			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		4,471.00000	5,976,000		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		5,110.00000	6,614,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		3,827.00000	5,332,000		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			2.57000	2.65800			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		521.00000	1,021,000		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		802.00000	1,303,000		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		238.00000	739,000	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			2.64400	2.81400		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		1,756.00000	3,392,000	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		2,221.00000	3,858,000	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		1,287.00000	2,923,000	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			341.25200	341.14400		0.00	0	100.00
TRT1	On	03/02/2011	Index Future			347.36600	347.25700		0.00	0	0.00
Total for Derivatives :									2,236,833,864.60	28,121	1,125,767.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.11000	6.12000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.18000	7.17000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.94500	7.92500		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.48000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.54000	2.67000		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			7.04000	7.03000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.50000	2.60000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.68000	7.67000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.78000	7.78000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.93000	6.92000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.86000	7.85500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.92000	7.91000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.92000	7.90500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.60000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.45000	2.54000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.57000	2.74000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									2,236,833,864.60	28,121	1,125,767.00	