



# Daily MTM Report

Daily summary for: 13/08/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.35370	7.32050		14.70	27,671,973.10	3,763	253,078.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,530.00000	8,496,000	48.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,530.00000	6,496,000	45.19	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,530.00000	4,496,000	41.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,530.00000	2,496,000	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		487.00000	518,000	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		17.00000	14,000	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,471.00000	1,504,000	22.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	22.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,471.00000	2,504,000	21.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	21.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,471.00000	3,504,000	18.22	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	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,480.00000	8,446,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,480.00000	6,446,000	45.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,480.00000	4,446,000	40.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,480.00000	2,446,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		21.00000	24,000	17.50	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		501.00000	470,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		533.00000	564,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		13.00000	10,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,521.00000	1,554,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,521.00000	2,554,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,521.00000	3,554,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		18.00000	20,000	17.82	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		548.00000	516,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,580.00000	8,546,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,580.00000	6,546,000	45.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,580.00000	4,546,000	41.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,580.00000	2,546,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		15.00000	16,000	18.13	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		595.00000	562,000	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		441.00000	471,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		21.00000	17,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,421.00000	1,454,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,421.00000	2,454,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,421.00000	3,454,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,630.00000	8,596,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,630.00000	6,596,000	45.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,630.00000	4,596,000	41.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,630.00000	2,596,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		12.00000	13,000	18.44	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		642.00000	609,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		397.00000	426,000	17.01	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	13/09/2010	Foreign Exchange Future	6.95	Put		27.00000	22,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,371.00000	1,404,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,371.00000	2,404,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,371.00000	3,404,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,730.00000	8,696,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,730.00000	6,696,000	45.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,730.00000	4,696,000	41.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,730.00000	2,696,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		8.00000	9,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		738.00000	705,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		312.00000	340,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		42.00000	36,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,271.00000	1,304,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,271.00000	2,304,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,271.00000	3,304,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	18.22	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	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,780.00000	8,746,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,780.00000	6,746,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,780.00000	4,746,000	41.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,780.00000	2,746,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		7.00000	8,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		787.00000	754,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		272.00000	299,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		52.00000	45,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,221.00000	1,254,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,221.00000	2,254,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,221.00000	3,254,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,830.00000	8,796,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,830.00000	6,796,000	45.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,830.00000	4,796,000	41.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.28	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	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		6.00000	6,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		836.00000	802,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		234.00000	259,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		64.00000	55,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,171.00000	1,204,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,171.00000	2,204,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,171.00000	3,204,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,980.00000	8,946,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,980.00000	6,946,000	46.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,980.00000	4,946,000	41.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,980.00000	2,946,000	33.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		136.00000	156,000	14.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		116.00000	102,000	14.98	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,021.00000	1,054,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,021.00000	2,054,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	24.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,021.00000	3,054,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,930.00000	8,896,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,930.00000	6,896,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,930.00000	4,896,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,930.00000	2,896,000	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		4.00000	5,000	20.31	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		934.00000	901,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		166.00000	188,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		96.00000	84,000	15.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,071.00000	1,104,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,071.00000	2,104,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,071.00000	3,104,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,080.00000	9,046,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,080.00000	7,046,000	46.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.17	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	42.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,080.00000	3,046,000	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		3.00000	3,000	21.25	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,083.00000	1,049,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		95.00000	107,000	15.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		175.00000	153,000	15.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		922.00000	955,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	1,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,921.00000	1,954,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,921.00000	2,954,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		4.00000	4,000	20.62	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		984.00000	950,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,380.00000	8,346,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,380.00000	6,346,000	44.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,380.00000	4,346,000	40.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,380.00000	2,346,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		31.00000	35,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		411.00000	381,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		628.00000	660,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		8.00000	6,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,621.00000	1,654,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,621.00000	2,654,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,621.00000	3,654,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,430.00000	8,396,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,430.00000	6,396,000	44.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,430.00000	4,396,000	40.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,430.00000	2,396,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		26.00000	29,000	17.19	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		456.00000	425,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		581.00000	612,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		11.00000	8,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,571.00000	1,604,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,571.00000	2,604,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,571.00000	3,604,000	18.22	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	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,680.00000	8,646,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,680.00000	6,646,000	45.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,680.00000	4,646,000	41.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,680.00000	2,646,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		10.00000	11,000	18.75	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		690.00000	657,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		354.00000	382,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		34.00000	28,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,321.00000	1,354,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,321.00000	2,354,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,321.00000	3,354,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,880.00000	8,846,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,880.00000	6,846,000	45.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,880.00000	4,846,000	41.74	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	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,880.00000	2,846,000	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		5.00000	5,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		885.00000	851,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		199.00000	223,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		79.00000	69,000	15.56	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,121.00000	1,154,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,121.00000	2,154,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,121.00000	3,154,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,030.00000	8,996,000	48.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,030.00000	6,996,000	46.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,030.00000	4,996,000	42.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,030.00000	2,996,000	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	20.94	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,033.00000	999,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		114.00000	127,000	14.70	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		144.00000	123,000	14.70	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		972.00000	1,005,000	20.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,971.00000	2,004,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,971.00000	3,004,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,980.00000	1,946,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,830.00000	1,796,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,232.00000	1,198,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	22.18	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,381.00000	1,347,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	23.12	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,780.00000	1,746,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	24.99	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,680.00000	1,646,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	22.50	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,281.00000	1,247,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		325.00000	297,000	16.26	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		45.00000	51,000	16.26	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		38.00000	42,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		368.00000	338,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,182.00000	1,148,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	21.87	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.46290	7.42950		15.29	38,433,935.00	5,150	72,750.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,521.00000	8,487,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,521.00000	6,487,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,521.00000	4,487,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	10,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,530.00000	2,497,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		120.00000	128,000	17.61	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		641.00000	615,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		557.00000	583,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		78.00000	70,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,483.00000	1,516,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,480.00000	2,513,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,480.00000	3,513,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		55.00000	58,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,176.00000	1,145,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,571.00000	8,537,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,571.00000	6,537,000	31.33	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	12.00	Call		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,571.00000	4,537,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	9,000	24.79	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,579.00000	2,546,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		520.00000	545,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		91.00000	82,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,433.00000	1,466,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,430.00000	2,463,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,430.00000	3,463,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,621.00000	8,587,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,621.00000	6,587,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,621.00000	4,587,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		8.00000	9,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,629.00000	2,596,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		104.00000	111,000	18.07	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		725.00000	698,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		484.00000	508,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		105.00000	95,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,384.00000	1,417,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,380.00000	2,413,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,380.00000	3,413,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,671.00000	8,637,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,671.00000	6,637,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,671.00000	4,637,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	8,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,678.00000	2,645,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		97.00000	103,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		768.00000	740,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		449.00000	473,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		120.00000	110,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,334.00000	1,367,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,330.00000	2,363,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,330.00000	3,363,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		112.00000	119,000	17.84	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		683.00000	656,000	17.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,721.00000	8,687,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,721.00000	6,687,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,721.00000	4,687,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		7.00000	7,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,728.00000	2,694,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		91.00000	97,000	18.53	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		812.00000	784,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		416.00000	439,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		137.00000	126,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,285.00000	1,318,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,280.00000	2,313,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,280.00000	3,313,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,771.00000	8,737,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,771.00000	6,737,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,771.00000	4,737,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	7,000	24.87	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	10.20	Put		2,777.00000	2,744,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		85.00000	90,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		856.00000	827,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		385.00000	407,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		156.00000	144,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,235.00000	1,268,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	5,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,230.00000	2,263,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,230.00000	3,263,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,821.00000	8,787,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,821.00000	6,787,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,821.00000	4,787,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	6,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,826.00000	2,793,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		80.00000	84,000	19.00	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		901.00000	871,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		355.00000	377,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		176.00000	164,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,186.00000	1,219,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	6,000	15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,180.00000	2,214,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,180.00000	3,213,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,021.00000	8,987,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,021.00000	6,987,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,021.00000	4,987,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,025.00000	2,991,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		62.00000	65,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,083.00000	1,052,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		254.00000	269,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		275.00000	256,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		991.00000	1,022,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	9,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,981.00000	2,014,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,980.00000	3,013,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,971.00000	8,937,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	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	14.40	Put		6,971.00000	6,937,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,971.00000	4,937,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	5,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,975.00000	2,942,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		66.00000	70,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,037.00000	1,007,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		274.00000	294,000	15.24	0.00	0	6,757.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		245.00000	231,000	15.24	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,038.00000	1,071,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	8,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,031.00000	2,064,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,030.00000	3,063,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		52.00000	55,000	20.62	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,223.00000	1,192,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,071.00000	9,037,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,071.00000	7,037,000	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,071.00000	5,037,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	4,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,074.00000	3,041,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		58.00000	62,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,129.00000	1,099,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		235.00000	250,000	15.52	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		306.00000	287,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		944.00000	975,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	12,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,931.00000	1,964,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,930.00000	2,963,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		75.00000	79,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		946.00000	916,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,421.00000	8,387,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,421.00000	6,387,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,421.00000	4,387,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	12,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,432.00000	2,399,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		139.00000	148,000	17.14	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		560.00000	535,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		636.00000	663,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		57.00000	50,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,582.00000	1,615,000	18.23	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	5.85	Put		3.00000	2,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,580.00000	2,613,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,580.00000	3,613,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,471.00000	8,437,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,471.00000	6,437,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,471.00000	4,437,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	11,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,481.00000	2,448,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		129.00000	137,000	17.37	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		600.00000	574,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		596.00000	622,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	59,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,532.00000	1,566,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,530.00000	2,563,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,530.00000	3,563,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,871.00000	8,837,000	35.19	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	14.30	Call		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,871.00000	6,837,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,871.00000	4,837,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	6,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,876.00000	2,843,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		326.00000	347,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		197.00000	184,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,137.00000	1,169,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	6,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,130.00000	2,164,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,130.00000	3,163,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,921.00000	8,887,000	35.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,921.00000	6,887,000	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,921.00000	4,887,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		5.00000	5,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,926.00000	2,892,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		70.00000	74,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		991.00000	961,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		299.00000	320,000	15.19	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	7.35	Put		220.00000	207,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,087.00000	1,120,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	7,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,080.00000	2,114,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,080.00000	3,113,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,621.00000	7,587,000	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,621.00000	5,587,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,622.00000	3,588,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		32.00000	34,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,653.00000	1,621,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,380.00000	4,413,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,702.00000	1,669,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		31.00000	32,000	22.94	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		20.00000	22,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,091.00000	2,059,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		28.00000	29,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,799.00000	1,766,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		18.00000	20,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,139.00000	2,107,000	24.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		149.00000	159,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		520.00000	496,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,508.00000	1,476,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		37.00000	39,000	22.02	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		373.00000	351,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		202.00000	214,000	15.98	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,412.00000	1,381,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		41.00000	44,000	21.55	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		173.00000	184,000	16.45	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		444.00000	421,000	16.45	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,605.00000	1,573,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		34.00000	36,000	22.48	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		339.00000	318,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		218.00000	231,000	15.75	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.57150	7.53740		15.68	189,287.50	25	9,453.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		221.00000	233,000	17.37	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		684.00000	662,000	17.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		211.00000	221,000	17.56	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		724.00000	700,000	17.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		233.00000	245,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		646.00000	624,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,101.00000	1,074,000	19.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		138.00000	145,000	19.25	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,994.00000	2,962,000	25.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		31.00000	33,000	25.41	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		243.00000	229,000	15.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		480.00000	500,000	15.36	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,014.00000	988,000	18.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		151.00000	159,000	18.88	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		341.00000	324,000	15.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		378.00000	395,000	15.62	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		369.00000	351,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		356.00000	372,000	15.68	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.67980	7.64500		15.95	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		536.00000	555,000	15.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		341.00000	325,000	15.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		511.00000	530,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		366.00000	350,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		562.00000	582,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		317.00000	302,000	15.58	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.45760	11.41220		14.63	458,304.00	40	21,845.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		6.00000	7,000	19.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,394.00000	1,349,000	19.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		8.00000	9,000	19.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,296.00000	1,251,000	19.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		7.00000	8,000	19.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,345.00000	1,300,000	19.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		634.00000	594,000	16.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		46.00000	52,000	16.69	0.00	0	417.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future			11.62110	11.57660		15.25	58,105.50	5	12,810.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		292.00000	311,000	16.08	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		615.00000	590,000	16.08	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		580.00000	555,000	15.94	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		307.00000	326,000	15.94	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.78450	11.73940		15.63	117,845.00	10	530.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		530.00000	553,000	15.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		591.00000	569,000	15.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		511.00000	534,000	15.73	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		622.00000	600,000	15.73	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		549.00000	575,000	15.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		560.00000	541,000	15.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		404.00000	388,000	15.23	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		693.00000	722,000	15.23	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,125.00000	1,094,000	17.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		314.00000	328,000	17.26	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08520		16.15	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		314.00000	313,000	17.82	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		84.00000	83,000	17.82	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08650	0.08650		20.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		409.00000	408,000	19.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		359.00000	358,000	19.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		152.00000	151,000	23.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,102.00000	1,101,000	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,092.00000	1,091,000	17.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		42.00000	41,000	17.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.38040	9.40220		13.89	103,184.40	11	18,916.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,263.00000	2,285,000	23.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	10,000	17.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		808.00000	830,000	17.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,102.00000	1,124,000	18.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		4.00000	4,000	18.74	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		619.00000	640,000	16.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		21.00000	20,000	16.53	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		439.00000	459,000	15.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		41.00000	39,000	15.65	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		208.00000	198,000	14.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		106.00000	118,000	14.19	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.51620	9.53900		14.11	38,064.80	4	8,103.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,661.00000	10,684,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,661.00000	8,684,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,661.00000	6,684,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,662.00000	4,685,000	24.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		13.00000	13,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,674.00000	2,697,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		46.00000	46,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,707.00000	1,730,000	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		131.00000	132,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		792.00000	816,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		496.00000	485,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		157.00000	169,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,352.00000	1,330,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	14,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		16.00000	16,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,527.00000	2,550,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,711.00000	10,734,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,711.00000	8,734,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,711.00000	6,734,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,712.00000	4,735,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		12.00000	12,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,723.00000	2,746,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		44.00000	44,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,755.00000	1,778,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		124.00000	124,000	16.89	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	10.25	Put		835.00000	858,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		464.00000	454,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		175.00000	188,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,303.00000	1,281,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	15,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,411.00000	11,434,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,411.00000	9,434,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,411.00000	7,434,000	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,412.00000	5,435,000	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		4.00000	4,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,415.00000	3,438,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		19.00000	19,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,430.00000	2,453,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		58.00000	59,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,469.00000	1,493,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		179.00000	179,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		590.00000	613,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		674.00000	660,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		85.00000	94,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,311.00000	11,334,000	30.83	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	18.85	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,311.00000	9,334,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,311.00000	7,334,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,312.00000	5,335,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		5.00000	5,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,316.00000	3,339,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		22.00000	22,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,333.00000	2,356,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		64.00000	65,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,375.00000	1,399,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		203.00000	203,000	15.41	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		514.00000	537,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		754.00000	738,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		65.00000	72,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,461.00000	10,484,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,461.00000	8,484,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,461.00000	6,484,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,462.00000	4,485,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		18.00000	17,000	21.83	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	12.00	Put		2,479.00000	2,501,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		55.00000	56,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,516.00000	1,540,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		168.00000	168,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		629.00000	652,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		636.00000	623,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		97.00000	107,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,548.00000	1,525,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,561.00000	10,584,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,561.00000	8,584,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,561.00000	6,584,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,562.00000	4,585,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		15.00000	15,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,576.00000	2,599,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		50.00000	51,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,611.00000	1,635,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		148.00000	148,000	16.33	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		709.00000	732,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		564.00000	551,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		125.00000	135,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,449.00000	1,427,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	11,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,861.00000	10,884,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,861.00000	8,884,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,861.00000	6,884,000	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,862.00000	4,885,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		10.00000	10,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,871.00000	2,894,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		38.00000	39,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,899.00000	1,923,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		104.00000	104,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		965.00000	988,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		377.00000	368,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		238.00000	252,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,157.00000	1,136,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	20,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,011.00000	11,034,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,011.00000	9,034,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,011.00000	7,034,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,012.00000	5,035,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		8.00000	8,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,019.00000	3,042,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		34.00000	34,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,045.00000	2,068,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		87.00000	88,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,098.00000	1,122,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		301.00000	298,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		312.00000	332,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,014.00000	995,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	29,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,311.00000	10,334,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,311.00000	8,334,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,311.00000	6,334,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,312.00000	4,335,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,696.00000	1,673,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,361.00000	10,384,000	30.83	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	17.90	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,361.00000	8,384,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,361.00000	6,384,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,362.00000	4,385,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		20.00000	20,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,381.00000	2,404,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		61.00000	61,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,422.00000	1,445,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		191.00000	190,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		552.00000	574,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		714.00000	698,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		75.00000	82,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,646.00000	1,624,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		7.00000	8,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,411.00000	10,434,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,411.00000	8,434,000	30.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,411.00000	6,434,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,412.00000	4,435,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,597.00000	1,575,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	9,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		877.00000	901,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		116.00000	117,000	17.07	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		282.00000	279,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		343.00000	363,000	14.48	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		434.00000	424,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		195.00000	208,000	14.01	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.65140	9.67410		14.39	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		373.00000	369,000	14.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		499.00000	518,000	14.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		357.00000	353,000	15.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		533.00000	552,000	15.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		391.00000	387,000	14.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		467.00000	486,000	14.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		329.00000	345,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		503.00000	496,000	14.27	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		947.00000	969,000	16.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		221.00000	220,000	16.68	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,030.00000	1,052,000	16.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		204.00000	203,000	16.98	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			366.39200	366.74700			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			337.73200	338.03000			992,932,080.00	294	1,203.00
ALBI	On	03/02/2011	Index Future			343.48400	343.78900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.57630	6.53730		10.64	0.00	0	7,991.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		13.00000	15,000	13.70	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		376.00000	339,000	13.70	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.59760	6.56170		11.73	0.00	0	8,175.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		85.00000	91,000	13.38	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		423.00000	393,000	13.38	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		464.00000	434,000	13.66	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		76.00000	82,000	13.66	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.61920	6.58480		12.63	72,811.20	11	256.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		212.00000	223,000	12.87	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		327.00000	304,000	12.87	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		197.00000	207,000	13.12	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		362.00000	338,000	13.12	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		229.00000	240,000	12.63	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		294.00000	271,000	12.63	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.07800	6.99760		11.22	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		9.00000	13,000	14.68	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		511.00000	435,000	14.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.16960	7.08980		10.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		36.00000	46,000	12.53	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		646.00000	576,000	12.53	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		32.00000	41,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		692.00000	621,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		41.00000	52,000	12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		601.00000	532,000	12.36	0.00	0	0.00
CRD1	On 04/11/2010	Index Future			146.26400	146.31500			0.00	0	2.00
CRD1	On 03/02/2011	Index Future			148.80200	148.85500			0.00	0	0.00
GOVI	On 04/11/2010	GOVI			338.55700	338.84100			0.00	0	177.00
GOVI	On 04/11/2010	GOVI	329.00	Call		98,410.00000	95,570,000		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		98,310.00000	95,470,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		98,510.00000	95,670,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/11/2010	Index Future			390.54000	390.54500			1,101,322,800.00	282	507.00
ILBI	On 03/02/2011	Index Future			397.06100	397.06400			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.53900	6.52000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.29000	6.23800			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.25900	6.20500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.23000	6.18600			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.19600	6.16100			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.19600	6.16100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.22000	6.17500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.34000	6.29900			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.50000	6.45900			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.72000	6.66500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.96000	6.90600			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.10300	7.06600			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			327.45200	327.81800			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			333.13200	333.50700			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.45900	7.44800		4.50	12,622,892.00	100	5,122.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,788.00000	4,738,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		63.00000	64,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,998.00000	4,948,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		55.00000	55,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,580.00000	4,530,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		75.00000	75,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		944.00000	961,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,183.00000	1,149,000	4.39	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.48000	7.46900		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,636.00000	2,599,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		770.00000	781,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,792.00000	2,754,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		711.00000	721,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,484.00000	2,447,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		832.00000	843,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.53000	7.51800		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,304.00000	2,272,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,348.00000	1,366,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,435.00000	2,402,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,274.00000	1,291,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,178.00000	2,146,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,427.00000	1,445,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.31900	8.30900		11.25	0.00	0	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		9,240.00000	9,142,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		337.00000	339,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		9,647.00000	9,548,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		298.00000	299,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		8,835.00000	8,738,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		379.00000	383,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,066.00000	1,078,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		5,366.00000	5,278,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.35000	8.34000		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Call		7,762.00000	7,678,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		1,489.00000	1,503,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,116.00000	8,032,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		1,387.00000	1,402,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,412.00000	7,329,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		1,597.00000	1,612,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.40000	8.38900		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,538.00000	6,462,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,096.00000	3,127,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,849.00000	6,771,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,942.00000	2,971,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,233.00000	6,158,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,259.00000	3,291,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.62900	1.59200			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		393.00000	301,000		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		517.00000	425,000		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		269.00000	177,000		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			2.97900	2.97900			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		882.00000	882,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		1,498.00000	1,498,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		262.00000	262,000		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			7.35200	7.34200		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,105.00000	4,069,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		33.00000	33,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,271.00000	4,235,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		27.00000	27,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,939.00000	3,904,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		38.00000	39,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.36300	7.35200		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,583.00000	2,552,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		403.00000	410,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,716.00000	2,684,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		370.00000	376,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,453.00000	2,422,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		439.00000	446,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.41000	7.39800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,999.00000	1,973,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		878.00000	891,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,106.00000	2,079,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		827.00000	839,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,895.00000	1,869,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		933.00000	945,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.93100	2.93100			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		2,067.00000	2,067,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,921.00000	2,921,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		1,205.00000	1,205,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.02100	8.01100		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,296.00000	6,244,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		62.00000	62,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		6,528.00000	6,476,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		52.00000	53,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,064.00000	6,012,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		72.00000	72,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.06300	8.05200		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,239.00000	3,195,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		997.00000	1,009,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,417.00000	3,373,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		929.00000	941,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,064.00000	3,022,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,069.00000	1,083,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.12800	8.11700		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,588.00000	2,554,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,938.00000	1,958,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		2,735.00000	2,700,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,842.00000	1,861,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,445.00000	2,412,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,039.00000	2,060,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.12800	8.10800		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		6,489.00000	6,376,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		94.00000	98,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		6,742.00000	6,629,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		80.00000	83,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,234.00000	6,122,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		108.00000	113,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.16600	8.14400		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,335.00000	3,248,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,333.00000	1,371,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,525.00000	3,436,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,246.00000	1,282,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,150.00000	3,065,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,426.00000	1,466,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.22900	8.20700		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,465.00000	3,386,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,858.00000	1,901,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,642.00000	3,562,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,764.00000	1,806,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,292.00000	3,215,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		1,957.00000	2,002,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.18300	7.18400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,637.00000	3,640,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		12.00000	12,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,770.00000	3,772,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		10.00000	9,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,505.00000	3,507,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		14.00000	14,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.17900	7.17900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,363.00000	2,361,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		242.00000	240,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,470.00000	2,468,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		221.00000	219,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,257.00000	2,255,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		263.00000	261,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.22300	7.22400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,414.00000	1,413,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		751.00000	748,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,491.00000	1,491,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		709.00000	706,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,339.00000	1,338,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		796.00000	792,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.18300	8.15300		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		6,563.00000	6,388,000	9.55	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	04/11/2010	Bond Future	9.25	Put		123.00000	132,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		6,825.00000	6,649,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		105.00000	113,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		6,300.00000	6,126,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		141.00000	151,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.21800	8.18600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,344.00000	4,200,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,027.00000	1,076,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,561.00000	4,414,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		958.00000	1,003,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,131.00000	3,990,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,102.00000	1,154,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.27900	8.24600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,564.00000	3,444,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,086.00000	2,160,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,748.00000	3,625,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,983.00000	2,053,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,384.00000	3,267,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,195.00000	2,271,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.28500	8.28500		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		6,082.00000	6,078,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		173.00000	169,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		6,353.00000	6,349,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		152.00000	148,000	10.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Call		5,812.00000	5,808,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		196.00000	192,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.32100	8.32200		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,992.00000	3,990,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,352.00000	1,344,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,205.00000	4,203,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,263.00000	1,255,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,782.00000	3,780,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,445.00000	1,437,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.37800	8.37900		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,283.00000	3,281,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,541.00000	2,533,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,463.00000	3,462,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,417.00000	2,409,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,106.00000	3,104,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,670.00000	2,661,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.32000	8.29000		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		6,300.00000	6,071,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		491.00000	523,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		6,628.00000	6,396,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		437.00000	465,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		5,973.00000	5,748,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		550.00000	586,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.34400	8.31300		14.75	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	03/02/2011	Bond Future	9.00	Call		6,894.00000	6,683,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,293.00000	1,349,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,191.00000	6,977,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,208.00000	1,261,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,599.00000	6,391,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,383.00000	1,443,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.38000	8.34900		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,663.00000	4,504,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,384.00000	3,490,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,912.00000	4,749,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,217.00000	3,319,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,418.00000	4,263,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,559.00000	3,669,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.41100	8.38400		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,215.00000	5,081,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,237.00000	4,333,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,460.00000	5,322,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,067.00000	4,158,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,974.00000	4,843,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,415.00000	4,514,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,871.00000	13,671,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,202.00000	1,231,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.98900	3.01900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		1,046.00000	1,437,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,685.00000	2,076,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		402.00000	793,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.84000	2.83900			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		501.00000	506,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		219.00000	225,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		783.00000	789,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.03100	3.07200			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		670.00000	289,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	177,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		204.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,138.00000	758,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			329.10500	329.38400			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			334.81400	335.10000			0.00	0	0.00

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**Total for Derivatives :** **2,174,021,282.50**      **9,695**      **1,083,300.00**

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**j-Bonds**

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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.37000	6.36000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.42000	7.41000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.27500	8.27000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.48000	1.45000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.91000	2.91000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.32000	7.31500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.89000	2.89000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.97500	7.96500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.08000	8.06500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.16000	7.16000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.14000	8.11000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.24000	8.23500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.28500	8.26000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.94000	2.97000			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	31/01/2017	Spot Bond			2.73000	2.73000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.96000	3.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>2,174,021,282.50</b>	<b>9,695</b>	<b>1,083,300.00</b>	