



# Daily MTM Report

Daily summary for: 20/08/2010

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			7.35510	7.29100		14.26	47,580,141.90	6,469	252,769.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,559.00000	8,495,000	49.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,559.00000	6,495,000	45.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,559.00000	4,495,000	40.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,559.00000	2,495,000	31.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		454.00000	512,000	17.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		13.00000	7,000	17.37	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,441.00000	1,505,000	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,441.00000	2,505,000	16.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,441.00000	3,505,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,509.00000	8,445,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,509.00000	6,445,000	45.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,509.00000	4,445,000	40.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,509.00000	2,445,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		12.00000	17,000	17.91	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		521.00000	462,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		500.00000	561,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		9.00000	6,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,491.00000	1,555,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,491.00000	2,555,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,491.00000	3,555,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		10.00000	13,000	18.28	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		569.00000	508,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,609.00000	8,545,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,609.00000	6,545,000	45.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,609.00000	4,545,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,609.00000	2,545,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		8.00000	11,000	18.64	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		617.00000	556,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		407.00000	465,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		16.00000	10,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,391.00000	1,455,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,391.00000	2,455,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,391.00000	3,455,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,659.00000	8,595,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,659.00000	6,595,000	46.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,659.00000	4,595,000	40.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,659.00000	2,595,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		6.00000	9,000	19.01	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		665.00000	604,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		362.00000	418,000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		21.00000	13,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,341.00000	1,405,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,341.00000	2,405,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,341.00000	3,405,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,759.00000	8,695,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,759.00000	6,695,000	46.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,759.00000	4,695,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,759.00000	2,695,000	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		4.00000	6,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		763.00000	701,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		277.00000	328,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		36.00000	23,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,241.00000	1,305,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,241.00000	2,305,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,241.00000	3,305,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,809.00000	8,745,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,809.00000	6,745,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,809.00000	4,745,000	41.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,809.00000	2,745,000	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		3.00000	5,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		812.00000	750,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		237.00000	285,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		46.00000	30,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,191.00000	1,255,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,191.00000	2,255,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,191.00000	3,255,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,859.00000	8,795,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,859.00000	6,795,000	46.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,859.00000	4,795,000	41.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	33.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,859.00000	2,795,000	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		3.00000	4,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		862.00000	799,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		199.00000	244,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		58.00000	39,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,141.00000	1,205,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,141.00000	2,205,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,141.00000	3,205,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,009.00000	8,945,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,009.00000	6,945,000	46.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,009.00000	4,945,000	41.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,009.00000	2,945,000	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		104.00000	137,000	14.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		113.00000	82,000	14.26	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		991.00000	1,055,000	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,991.00000	2,055,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		2,991.00000	3,055,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,959.00000	8,895,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,959.00000	6,895,000	46.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,959.00000	4,895,000	41.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,959.00000	2,895,000	33.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		2.00000	3,000	21.20	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		961.00000	898,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		133.00000	170,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		92.00000	65,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,041.00000	1,105,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,041.00000	2,105,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,041.00000	3,105,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,109.00000	9,045,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,109.00000	7,045,000	47.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,109.00000	5,045,000	41.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,109.00000	3,045,000	34.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		1.00000	2,000	22.29	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,110.00000	1,047,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		69.00000	92,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		178.00000	137,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		892.00000	956,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,891.00000	1,955,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,891.00000	2,955,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	21.56	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,011.00000	947,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,409.00000	8,345,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,409.00000	6,345,000	45.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,409.00000	4,345,000	40.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,409.00000	2,345,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		18.00000	26,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		427.00000	371,000	17.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		596.00000	658,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		5.00000	3,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,591.00000	1,655,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,591.00000	2,655,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,591.00000	3,655,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,459.00000	8,395,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,459.00000	6,395,000	45.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,459.00000	4,395,000	40.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,459.00000	2,395,000	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		15.00000	21,000	17.55	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		474.00000	416,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		548.00000	609,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		7.00000	4,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,541.00000	1,605,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,541.00000	2,605,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,541.00000	3,605,000	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,709.00000	8,645,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,709.00000	6,645,000	46.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,709.00000	4,645,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,709.00000	2,645,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		5.00000	7,000	19.37	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		714.00000	652,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		319.00000	373,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		28.00000	18,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,291.00000	1,355,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,291.00000	2,355,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,291.00000	3,355,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,909.00000	8,845,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,909.00000	6,845,000	46.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,909.00000	4,845,000	41.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,909.00000	2,845,000	33.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		2.00000	3,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		911.00000	848,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		164.00000	206,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		73.00000	51,000	14.95	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,091.00000	1,155,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,091.00000	2,155,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,091.00000	3,155,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,059.00000	8,995,000	49.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,059.00000	6,995,000	47.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,059.00000	4,995,000	41.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,059.00000	2,995,000	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		1.00000	2,000	21.93	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,060.00000	997,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		85.00000	113,000	14.63	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		144.00000	108,000	14.63	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		942.00000	1,005,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,941.00000	2,005,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,941.00000	3,005,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,009.00000	1,945,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,859.00000	1,795,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,260.00000	1,196,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	23.39	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,409.00000	1,346,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	1,000	24.48	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,809.00000	1,745,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.67	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,709.00000	1,645,000	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	23.75	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,310.00000	1,246,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		338.00000	285,000	16.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		29.00000	40,000	16.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		23.00000	32,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		382.00000	327,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,210.00000	1,146,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	23.02	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.45430	7.40100		14.91	113,335,177.20	15,204	86,240.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,549.00000	8,496,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,549.00000	6,496,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,549.00000	4,496,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	9,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,557.00000	2,505,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		105.00000	118,000	17.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		654.00000	614,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		528.00000	570,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		77.00000	66,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,454.00000	1,507,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,451.00000	2,504,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,451.00000	3,504,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		47.00000	53,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,196.00000	1,149,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,599.00000	8,546,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,599.00000	6,546,000	32.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,599.00000	4,546,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		7.00000	8,000	25.07	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,606.00000	2,554,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		491.00000	532,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		90.00000	78,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,404.00000	1,457,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,401.00000	2,455,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,401.00000	3,454,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,649.00000	8,596,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,649.00000	6,596,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,649.00000	4,596,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	7,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,656.00000	2,603,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		91.00000	102,000	18.13	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		740.00000	698,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		455.00000	494,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		104.00000	90,000	14.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,355.00000	1,407,000	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,351.00000	2,405,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,351.00000	3,404,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,699.00000	8,646,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,699.00000	6,646,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,699.00000	4,646,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	7,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,705.00000	2,653,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		85.00000	95,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		784.00000	741,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		421.00000	459,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		120.00000	105,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,305.00000	1,358,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,301.00000	2,355,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,301.00000	3,354,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		98.00000	110,000	17.88	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		697.00000	656,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,749.00000	8,696,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,749.00000	6,696,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,749.00000	4,696,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,755.00000	2,702,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		79.00000	89,000	18.62	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		828.00000	785,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		388.00000	424,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		137.00000	120,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,256.00000	1,308,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	4,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,251.00000	2,305,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,251.00000	3,304,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,799.00000	8,746,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,799.00000	6,746,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,799.00000	4,746,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	6,000	25.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,804.00000	2,752,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		74.00000	83,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		873.00000	829,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		357.00000	391,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		156.00000	137,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,206.00000	1,259,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,201.00000	2,255,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,201.00000	3,254,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,849.00000	8,796,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,849.00000	6,796,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,849.00000	4,796,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,854.00000	2,801,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		69.00000	78,000	19.12	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		918.00000	874,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		328.00000	360,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		177.00000	156,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,157.00000	1,209,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,152.00000	2,205,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,151.00000	3,204,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,049.00000	8,996,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,049.00000	6,996,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,049.00000	4,996,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	4,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,052.00000	3,000,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		54.00000	60,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,103.00000	1,056,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		229.00000	255,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		278.00000	251,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		962.00000	1,013,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	9,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,952.00000	2,005,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,951.00000	3,004,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,999.00000	8,946,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,999.00000	6,946,000	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,999.00000	4,946,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		3.00000	4,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,002.00000	2,950,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		57.00000	64,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,056.00000	1,010,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		249.00000	276,000	14.91	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		248.00000	222,000	14.91	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,010.00000	1,061,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	7,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,002.00000	2,055,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,001.00000	3,054,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		45.00000	50,000	20.85	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,244.00000	1,196,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,099.00000	9,046,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,099.00000	7,046,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,099.00000	5,046,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,102.00000	3,049,000	25.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		50.00000	57,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,149.00000	1,103,000	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		212.00000	236,000	15.40	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		311.00000	282,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		915.00000	965,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	11,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,902.00000	1,955,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,901.00000	2,954,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		65.00000	73,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		964.00000	919,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,449.00000	8,396,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,449.00000	6,396,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,449.00000	4,396,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		9.00000	11,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,458.00000	2,407,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		122.00000	137,000	17.14	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		571.00000	533,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		607.00000	651,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		56.00000	47,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,553.00000	1,606,000	18.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,551.00000	2,604,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,551.00000	3,604,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,499.00000	8,446,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,499.00000	6,446,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,499.00000	4,446,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		9.00000	10,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,508.00000	2,456,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		113.00000	127,000	17.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		612.00000	573,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		567.00000	610,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		66.00000	56,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,504.00000	1,556,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,501.00000	2,554,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,501.00000	3,554,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,899.00000	8,846,000	36.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,899.00000	6,846,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,899.00000	4,846,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	5,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,903.00000	2,851,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		300.00000	330,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		199.00000	176,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,108.00000	1,160,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	6,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,102.00000	2,155,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,101.00000	3,154,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,949.00000	8,896,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,949.00000	6,896,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,949.00000	4,896,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,953.00000	2,900,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		61.00000	68,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,010.00000	964,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		273.00000	302,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		222.00000	198,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,059.00000	1,110,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	6,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,052.00000	2,105,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,051.00000	3,104,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,649.00000	7,596,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,649.00000	5,596,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,650.00000	3,597,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		28.00000	31,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,677.00000	1,627,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,351.00000	4,404,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,726.00000	1,676,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		27.00000	30,000	23.33	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		18.00000	20,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,117.00000	2,066,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		25.00000	27,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,824.00000	1,773,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		16.00000	18,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,165.00000	2,114,000	24.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		132.00000	148,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		531.00000	494,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,531.00000	1,482,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		32.00000	36,000	22.34	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		379.00000	347,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		180.00000	201,000	15.90	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,435.00000	1,386,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		36.00000	40,000	21.84	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		154.00000	172,000	16.39	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		453.00000	418,000	16.39	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,628.00000	1,579,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		29.00000	33,000	22.84	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		344.00000	314,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		195.00000	218,000	15.65	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.55410	7.50960		15.24	83,095.10	11	10,302.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		203.00000	217,000	17.25	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		693.00000	663,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		193.00000	207,000	17.45	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		733.00000	703,000	17.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		214.00000	229,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		654.00000	625,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,116.00000	1,082,000	19.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		126.00000	136,000	19.27	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,019.00000	2,977,000	25.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		29.00000	31,000	25.76	0.00	0	30,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		240.00000	223,000	15.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		450.00000	477,000	15.04	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,028.00000	994,000	18.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		138.00000	148,000	18.86	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		338.00000	317,000	15.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		348.00000	371,000	15.24	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		369.00000	347,000	15.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		329.00000	351,000	15.44	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.65310	7.61810		15.52	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		506.00000	526,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		338.00000	323,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		481.00000	500,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		363.00000	347,000	15.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		531.00000	552,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		313.00000	299,000	15.27	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.40800	11.39150		14.30	2,863,408.00	251	22,446.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		4.00000	3,000	20.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,413.00000	1,395,000	20.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		5.00000	4,000	20.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,314.00000	1,296,000	20.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		4.00000	4,000	20.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,363.00000	1,346,000	20.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		640.00000	623,000	17.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		31.00000	31,000	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future			11.55540	11.55680		14.86	92,443.20	8	12,950.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		269.00000	267,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		612.00000	612,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		577.00000	576,000	15.72	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		284.00000	281,000	15.72	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.70330	11.71960		15.05	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		500.00000	491,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		580.00000	588,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		482.00000	473,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		612.00000	620,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		519.00000	510,000	15.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		549.00000	557,000	15.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		391.00000	397,000	14.80	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		661.00000	650,000	14.80	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,120.00000	1,130,000	16.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		290.00000	283,000	16.98	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08580	0.08570		18.46	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		346.00000	351,000	19.45	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		66.00000	61,000	19.45	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08710	0.08710		20.46	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		427.00000	426,000	19.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		317.00000	316,000	19.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		149.00000	147,000	22.57	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,039.00000	1,037,000	22.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,144.00000	1,144,000	18.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		34.00000	34,000	18.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.33070	9.37760		12.90	14,369,278.00	1,540	19,996.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	25.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,287.00000	2,334,000	25.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		6.00000	4,000	17.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		828.00000	873,000	17.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,124.00000	1,170,000	19.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		2.00000	1,000	19.19	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		634.00000	678,000	16.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		12.00000	9,000	16.46	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		449.00000	488,000	15.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		27.00000	19,000	15.36	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		171.00000	141,000	13.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		93.00000	110,000	13.17	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.45370	9.51570		13.60	0.00	0	8,117.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,684.00000	10,746,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,684.00000	8,746,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,684.00000	6,746,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,685.00000	4,747,000	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	9,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,694.00000	2,755,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		39.00000	33,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,723.00000	1,779,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		117.00000	102,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		801.00000	848,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		470.00000	427,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		154.00000	173,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,327.00000	1,267,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	13,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	11,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,547.00000	2,607,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,734.00000	10,796,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,734.00000	8,796,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,734.00000	6,796,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,735.00000	4,797,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	8,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,744.00000	2,804,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		37.00000	32,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,771.00000	1,828,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		110.00000	95,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		844.00000	891,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		438.00000	397,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		172.00000	193,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,278.00000	1,218,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	14,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,434.00000	11,496,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,434.00000	9,496,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,434.00000	7,496,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,434.00000	5,496,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,437.00000	3,499,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	13,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,449.00000	2,509,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		50.00000	43,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,484.00000	1,539,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		162.00000	142,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		596.00000	638,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		649.00000	599,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		83.00000	95,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,334.00000	11,396,000	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,334.00000	9,396,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,334.00000	7,396,000	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,334.00000	5,396,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		4.00000	3,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,338.00000	3,399,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		18.00000	15,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,352.00000	2,411,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		55.00000	47,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,389.00000	1,443,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		185.00000	162,000	14.93	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		519.00000	558,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		728.00000	676,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		62.00000	72,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,484.00000	10,546,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,484.00000	8,546,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,484.00000	6,546,000	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,485.00000	4,547,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	12,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,498.00000	2,558,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		47.00000	40,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,531.00000	1,586,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		151.00000	132,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		635.00000	678,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		610.00000	562,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		94.00000	108,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,523.00000	1,462,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	8,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,584.00000	10,646,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,584.00000	8,646,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,584.00000	6,646,000	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,585.00000	4,647,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	10,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,596.00000	2,656,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		43.00000	37,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,627.00000	1,683,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		133.00000	116,000	15.88	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		717.00000	762,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		537.00000	492,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		121.00000	138,000	13.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,425.00000	1,364,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	10,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,884.00000	10,946,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,884.00000	8,946,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,884.00000	6,946,000	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	0,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,885.00000	4,946,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	6,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,892.00000	2,952,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		33.00000	28,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,917.00000	1,974,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		91.00000	79,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		975.00000	1,025,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		350.00000	314,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		234.00000	260,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,132.00000	1,073,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	19,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,034.00000	11,096,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,034.00000	9,096,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,034.00000	7,096,000	29.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,035.00000	5,096,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		6.00000	5,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,040.00000	3,101,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		28.00000	24,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,062.00000	2,120,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		76.00000	66,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,110.00000	1,162,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		279.00000	248,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		313.00000	344,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		989.00000	932,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	28,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,334.00000	10,396,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,334.00000	8,396,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,334.00000	6,396,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,335.00000	4,397,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,671.00000	1,610,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	6,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,384.00000	10,446,000	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,384.00000	8,446,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,384.00000	6,446,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,385.00000	4,447,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		16.00000	14,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,400.00000	2,460,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		52.00000	45,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,436.00000	1,491,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		173.00000	152,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		557.00000	598,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		688.00000	637,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		72.00000	83,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,622.00000	1,561,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	7,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,434.00000	10,496,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,434.00000	8,496,000	31.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,434.00000	6,496,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,435.00000	4,497,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,572.00000	1,512,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	8,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		887.00000	935,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		103.00000	89,000	16.63	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		260.00000	231,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		344.00000	377,000	13.98	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		407.00000	368,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		191.00000	214,000	13.55	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.57650	9.65010		13.90	957,650.00	100	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		349.00000	315,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		499.00000	539,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		333.00000	300,000	14.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		533.00000	574,000	14.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		366.00000	331,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		466.00000	505,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		327.00000	358,000	13.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		477.00000	434,000	13.81	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		952.00000	1,005,000	16.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		202.00000	181,000	16.24	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,036.00000	1,090,000	16.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		186.00000	166,000	16.55	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			372.12800	370.37300			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.75900	342.10200			0.00	0	1,261.00
ALBI	On	03/02/2011	Index Future			349.60200	347.91800			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			6.51750	6.51450		10.63	0.00	0	14,491.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		8.00000	7,000	14.82	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		394.00000	390,000	14.82	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.53150	6.53930		11.70	1,959,450.00	300	9,805.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		73.00000	70,000	13.52	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		434.00000	439,000	13.52	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		476.00000	481,000	13.78	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		65.00000	62,000	13.78	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.54700	6.56290		12.65	0.00	0	311.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		199.00000	192,000	13.15	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		336.00000	345,000	13.15	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		185.00000	178,000	13.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		372.00000	381,000	13.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		215.00000	207,000	12.90	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		302.00000	310,000	12.90	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.99960	7.02810		11.33	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		6.00000	4,000	15.27	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		478.00000	504,000	15.27	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.08140	7.12080		10.50	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		36.00000	30,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		615.00000	649,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		32.00000	26,000	12.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		661.00000	695,000	12.79	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		41.00000	35,000	12.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		570.00000	604,000	12.43	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.09410	7.08440		14.42	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		159.00000	163,000	15.14	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		75.00000	69,000	15.14	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		127.00000	130,000	14.78	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		93.00000	86,000	14.78	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		193.00000	198,000	15.50	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		59.00000	54,000	15.50	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.19750	7.19940		14.47	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		316.00000	314,000	14.60	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		167.00000	167,000	14.60	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		287.00000	285,000	14.56	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		188.00000	188,000	14.56	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		347.00000	345,000	14.64	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		148.00000	148,000	14.64	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			147.41300	147.07900			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			149.96600	149.62600			0.00	0	0.00
GOVI On	04/11/2010	GOVI			344.29200	342.69300			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		136,930.00000	152,920,000		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		136,830.00000	152,820,000		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		137,030.00000	153,020,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/11/2010	Index Future			395.90600	392.45500			0.00	0	507.00
ILBI	On	03/02/2011	Index Future			402.52500	399.01400			0.00	0	0.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.33000	6.32000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.25000	6.25000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.17000	6.18000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.16000	6.18000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			6.18000	6.19000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.18000	6.21000			0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.27000	6.32000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.42000	6.48000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.62000	6.68000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.85000	6.92000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.01000	7.08000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			334.92300	332.98000			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			340.72100	338.74600			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.29700	7.35000		4.50	507,908.52	4	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,211.00000	5,449,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		34.00000	27,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,424.00000	5,663,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		28.00000	22,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,999.00000	5,235,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		41.00000	32,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		707.00000	610,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,398.00000	1,547,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.30800	7.36500		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,935.00000	3,119,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		613.00000	546,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,100.00000	3,288,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		564.00000	501,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,774.00000	2,953,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		666.00000	595,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.34400	7.40500		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,569.00000	2,729,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,144.00000	1,050,000	4.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		2,707.00000	2,872,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,077.00000	988,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,434.00000	2,590,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,214.00000	1,116,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.93600	8.02900		11.25	127,117.19	1	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,870.00000	12,805,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		113.00000	78,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,300.00000	13,239,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		98.00000	67,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,440.00000	12,369,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		131.00000	90,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		451.00000	330,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,604.00000	8,453,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			7.95700	8.05200		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,027.00000	10,855,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		855.00000	704,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,418.00000	11,256,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		790.00000	650,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,638.00000	10,456,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		924.00000	763,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			7.99200	8.09100		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,497.00000	9,233,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,099.00000	1,829,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,848.00000	9,597,000	11.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Put		1,985.00000	1,728,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,149.00000	8,873,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,219.00000	1,937,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.57800	1.66200			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		219.00000	428,000		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		343.00000	552,000		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		94.00000	304,000		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			2.82100	2.91800			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		1,645.00000	2,870,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		2,261.00000	3,487,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		1,025.00000	2,250,000		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			7.20100	7.25400		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,408.00000	4,595,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		18.00000	13,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,576.00000	4,764,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		14.00000	11,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,240.00000	4,426,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		22.00000	16,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,313.00000	1,441,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		428.00000	364,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		783.00000	687,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		769.00000	864,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,755.00000	2,928,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		99.00000	80,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		2,003.00000	1,842,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		161.00000	191,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.20200	7.25900		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,817.00000	2,974,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		320.00000	281,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,955.00000	3,115,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		292.00000	256,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,680.00000	2,835,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		349.00000	309,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.23400	7.29600		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,196.00000	2,330,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		748.00000	682,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,309.00000	2,446,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		703.00000	640,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,087.00000	2,217,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		797.00000	728,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.74200	2.86400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.05	Call		3,253.00000	5,455,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		4,107.00000	6,309,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		2,391.00000	4,593,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.80900	7.87200		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,994.00000	7,320,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		29.00000	21,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,231.00000	7,558,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		24.00000	18,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,757.00000	7,082,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		34.00000	25,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.84100	7.90700		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,735.00000	3,986,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		754.00000	667,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,926.00000	4,182,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		699.00000	616,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,547.00000	3,793,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		813.00000	721,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.89400	7.96300		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,002.00000	3,211,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,593.00000	1,459,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,161.00000	3,376,000	6.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Put		1,509.00000	1,381,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,846.00000	3,049,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,681.00000	1,541,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.88500	7.96900		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,257.00000	7,740,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		46.00000	32,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,517.00000	8,002,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		39.00000	26,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,996.00000	7,477,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		54.00000	38,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.91400	8.00000		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,857.00000	4,211,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,030.00000	887,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,062.00000	4,424,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		958.00000	823,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,656.00000	4,002,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,107.00000	956,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.96500	8.05600		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,967.00000	4,307,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,519.00000	1,347,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,157.00000	4,505,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,438.00000	1,274,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,780.00000	4,113,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,604.00000	1,425,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future			7.08400	7.13800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,762.00000	3,913,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		7.00000	5,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,895.00000	4,046,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		5.00000	4,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,629.00000	3,779,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		9.00000	6,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		770.00000	859,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		455.00000	391,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,445.00000	2,587,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		48.00000	38,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,289.00000	1,171,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		187.00000	221,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.07200	7.13100		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,454.00000	2,583,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		207.00000	181,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,563.00000	2,694,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		188.00000	165,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,346.00000	2,473,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		226.00000	199,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.10400	7.16900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,482.00000	1,580,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		686.00000	627,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,562.00000	1,663,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		647.00000	591,000	3.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Call		1,405.00000	1,500,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		729.00000	667,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.92200	8.00500		8.50	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,415.00000	7,915,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		60.00000	42,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,685.00000	8,188,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		50.00000	35,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,144.00000	7,641,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		70.00000	49,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.94700	8.03300		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,004.00000	5,416,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		761.00000	648,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,235.00000	5,654,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		706.00000	599,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,776.00000	5,181,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		821.00000	701,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.99600	8.08500		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,124.00000	4,474,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,694.00000	1,512,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,323.00000	4,680,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,605.00000	1,431,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,929.00000	4,270,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,787.00000	1,597,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.93100	8.02400		9.50	0.00	0	6,835.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Call		7,658.00000	8,251,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		58.00000	39,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		7,941.00000	8,537,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		49.00000	33,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,374.00000	7,964,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		68.00000	45,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.95600	8.05200		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,200.00000	5,685,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		841.00000	704,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,441.00000	5,934,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		780.00000	652,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,962.00000	5,438,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		906.00000	761,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.99800	8.09800		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,304.00000	4,722,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,807.00000	1,590,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,513.00000	4,940,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,712.00000	1,504,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,099.00000	4,507,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,908.00000	1,681,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.96000	8.04200		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,216.00000	8,914,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		201.00000	148,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,573.00000	9,277,000	16.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		175.00000	128,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,860.00000	8,551,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		231.00000	171,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,741.00000	5,330,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		741.00000	578,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		1,340.00000	1,082,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,197.00000	3,690,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,996.00000	10,719,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		100.00000	72,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,712.00000	3,202,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		986.00000	1,227,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.97700	8.06000		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,638.00000	9,273,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		799.00000	677,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		8,962.00000	9,605,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		740.00000	627,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,314.00000	8,941,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		860.00000	731,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.00300	8.08900		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,026.00000	6,545,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,464.00000	2,205,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,311.00000	6,841,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,333.00000	2,085,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,744.00000	6,252,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,602.00000	2,332,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future			8.03800	8.13700		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,453.00000	7,020,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,327.00000	3,006,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,727.00000	7,304,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,185.00000	2,875,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,182.00000	6,737,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,475.00000	3,142,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,708.00000	16,494,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		890.00000	789,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.80000	2.91100			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		2,462.00000	3,944,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		3,101.00000	4,583,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		1,818.00000	3,300,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.69400	2.80800			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	316,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		327.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	598,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		45.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	34,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		609.00000	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
R212	On	04/11/2010	Bond Future			2.94500	3.01600			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	515,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		149.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		317.00000	981,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		1.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	47,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		618.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			334.70500	333.14700			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			340.50000	338.91600			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>181,875,669.11</b>	<b>23,888</b>	<b>1,109,404.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.22000	6.27000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.27000	7.32000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.91000	8.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.40000	1.48000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.75000	2.84500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.18000	7.23000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.70000	2.82000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.77000	7.83000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.85000	7.93000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.07000	7.12000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.89000	7.97000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.90000	7.98500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.93500	8.02500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.75000	2.86000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.58000	2.69000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.87000	2.94000			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>181,875,669.11</b>	<b>23,888</b>	<b>1,109,404.00</b>