



# Daily MTM Report

Daily summary for: 25/08/2010

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			7.40960	7.38400		15.18	11,121,809.60	1,501	252,457.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,466.00000	8,440,000	53.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	49.52	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,466.00000	6,440,000	49.52	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,466.00000	4,440,000	43.43	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,466.00000	2,440,000	34.61	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		540.00000	564,000	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		6.00000	4,000	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,534.00000	1,560,000	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,534.00000	2,560,000	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,534.00000	3,560,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,416.00000	8,390,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,416.00000	6,390,000	49.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	43.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,416.00000	4,390,000	43.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,416.00000	2,390,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		15.00000	18,000	18.63	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		431.00000	408,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		588.00000	613,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		4.00000	3,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,584.00000	1,610,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,584.00000	2,610,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,584.00000	3,610,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		12.00000	14,000	19.06	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		478.00000	454,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,516.00000	8,490,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,516.00000	6,490,000	49.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,516.00000	4,490,000	43.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,516.00000	2,490,000	34.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		10.00000	11,000	19.50	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		526.00000	501,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		492.00000	516,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		8.00000	6,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,484.00000	1,510,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,484.00000	2,510,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,484.00000	3,510,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,566.00000	8,540,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,566.00000	6,540,000	49.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,566.00000	4,540,000	43.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,566.00000	2,540,000	35.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		8.00000	9,000	19.93	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		574.00000	549,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		445.00000	468,000	18.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		11.00000	8,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,434.00000	1,460,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,434.00000	2,460,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,434.00000	3,460,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,666.00000	8,640,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,666.00000	6,640,000	50.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,666.00000	4,640,000	44.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,666.00000	2,640,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		5.00000	6,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		671.00000	646,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		353.00000	375,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		19.00000	15,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,334.00000	1,360,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,334.00000	2,360,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,334.00000	3,360,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,716.00000	8,690,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	50.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,716.00000	6,690,000	50.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,716.00000	4,690,000	44.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,716.00000	2,690,000	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		4.00000	5,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		720.00000	695,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		309.00000	330,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		25.00000	20,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,284.00000	1,310,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,284.00000	2,310,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,284.00000	3,310,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,766.00000	8,740,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,766.00000	6,740,000	50.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,766.00000	4,740,000	44.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,766.00000	2,740,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		3.00000	4,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		769.00000	744,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		267.00000	287,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		33.00000	27,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,234.00000	1,260,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,234.00000	2,260,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,234.00000	3,260,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,916.00000	8,890,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,916.00000	6,890,000	50.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,916.00000	4,890,000	44.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,916.00000	2,890,000	36.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		154.00000	170,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		70.00000	60,000	15.91	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,084.00000	1,110,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,084.00000	2,110,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,084.00000	3,110,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,866.00000	8,840,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,866.00000	6,840,000	50.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,866.00000	4,840,000	44.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,866.00000	2,840,000	36.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		2.00000	3,000	22.52	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		868.00000	843,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		189.00000	207,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		55.00000	47,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,134.00000	1,160,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,134.00000	2,160,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,134.00000	3,160,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,016.00000	8,990,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,016.00000	6,990,000	51.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.15	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	13/09/2010	Foreign Exchange Future	12.40	Put		5,016.00000	4,990,000	45.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,016.00000	2,990,000	37.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		1.00000	2,000	23.81	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,017.00000	992,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		95.00000	107,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		111.00000	97,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		984.00000	1,010,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,984.00000	2,010,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,984.00000	3,010,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	22.95	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		918.00000	892,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,316.00000	8,290,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,316.00000	6,290,000	49.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,316.00000	4,290,000	42.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,316.00000	2,290,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		24.00000	28,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		340.00000	318,000	17.77	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		686.00000	711,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,684.00000	1,710,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,684.00000	2,710,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,684.00000	3,710,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,366.00000	8,340,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,366.00000	6,340,000	49.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	43.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,366.00000	4,340,000	43.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,366.00000	2,340,000	34.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		19.00000	22,000	18.20	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		385.00000	362,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		637.00000	662,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		3.00000	2,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,634.00000	1,660,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,634.00000	2,660,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,634.00000	3,660,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,616.00000	8,590,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	49.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,616.00000	6,590,000	49.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,616.00000	4,590,000	43.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,616.00000	2,590,000	35.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		6.00000	7,000	20.36	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		622.00000	597,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		398.00000	421,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		14.00000	11,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,384.00000	1,410,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,384.00000	2,410,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,384.00000	3,410,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,816.00000	8,790,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,816.00000	6,790,000	50.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,816.00000	4,790,000	44.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,816.00000	2,790,000	36.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	3,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		819.00000	793,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		227.00000	246,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		43.00000	36,000	16.64	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,184.00000	1,210,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,184.00000	2,210,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,184.00000	3,210,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,966.00000	8,940,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	50.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,966.00000	6,940,000	50.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,966.00000	4,940,000	44.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,966.00000	2,940,000	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	23.38	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		968.00000	942,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		123.00000	137,000	15.54	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		89.00000	77,000	15.54	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,034.00000	1,060,000	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,034.00000	2,060,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,034.00000	3,060,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,916.00000	1,890,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,766.00000	1,740,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,167.00000	1,141,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	25.11	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,316.00000	1,291,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	1,000	26.41	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,716.00000	1,690,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	29.00	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,616.00000	1,590,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	25.54	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,217.00000	1,191,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		254.00000	234,000	16.90	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		38.00000	44,000	16.90	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		30.00000	35,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		296.00000	275,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,117.00000	1,091,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	24.68	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Call		61.00000	70,000	16.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		177.00000	160,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.51940	7.49570		15.70	51,440,215.40	6,841	92,812.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,454.00000	8,431,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,454.00000	6,431,000	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,454.00000	4,431,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	10,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,462.00000	2,441,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		122.00000	134,000	17.82	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		576.00000	565,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		603.00000	625,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		57.00000	56,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,548.00000	1,572,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,546.00000	2,570,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,546.00000	3,569,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		52.00000	58,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,106.00000	1,089,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,504.00000	8,481,000	36.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,504.00000	6,481,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,504.00000	4,481,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	9,000	25.40	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,512.00000	2,490,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		563.00000	585,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		67.00000	66,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,498.00000	1,522,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,496.00000	2,520,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,496.00000	3,519,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,554.00000	8,531,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,554.00000	6,531,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,554.00000	4,531,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	8,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,561.00000	2,539,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		105.00000	116,000	18.29	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		659.00000	647,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		525.00000	547,000	15.27	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	7.05	Put		79.00000	78,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,449.00000	1,472,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,446.00000	2,470,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,446.00000	3,469,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,604.00000	8,581,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,604.00000	6,581,000	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,604.00000	4,581,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	8,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,610.00000	2,589,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		97.00000	107,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		701.00000	688,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		488.00000	510,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		92.00000	91,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,399.00000	1,423,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,396.00000	2,420,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,396.00000	3,419,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		113.00000	124,000	18.06	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		617.00000	605,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,654.00000	8,631,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,654.00000	6,631,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,654.00000	4,631,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	7,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,660.00000	2,638,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		90.00000	100,000	18.77	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		744.00000	731,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		453.00000	474,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		107.00000	105,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,349.00000	1,373,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,346.00000	2,370,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,346.00000	3,369,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,704.00000	8,681,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,704.00000	6,681,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,704.00000	4,681,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	6,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,709.00000	2,687,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		84.00000	93,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		788.00000	774,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		419.00000	440,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		123.00000	121,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,300.00000	1,323,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,296.00000	2,320,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,296.00000	3,319,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,754.00000	8,731,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,754.00000	6,731,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,754.00000	4,731,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	6,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,759.00000	2,737,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		78.00000	87,000	19.24	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		832.00000	818,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		387.00000	407,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		141.00000	138,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,250.00000	1,274,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		4.00000	5,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,246.00000	2,270,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,246.00000	3,269,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,954.00000	8,931,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,954.00000	6,931,000	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,954.00000	4,931,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	4,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,957.00000	2,935,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		59.00000	66,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,013.00000	997,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		274.00000	293,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		228.00000	224,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,053.00000	1,077,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		7.00000	8,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,046.00000	2,070,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,046.00000	3,069,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,904.00000	8,881,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,904.00000	6,881,000	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,904.00000	4,881,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,908.00000	2,885,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		63.00000	71,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		967.00000	952,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		300.00000	319,000	15.60	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		204.00000	200,000	15.60	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,102.00000	1,126,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		6.00000	7,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,096.00000	2,120,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,096.00000	3,119,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		48.00000	55,000	20.89	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,152.00000	1,136,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,004.00000	8,981,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,004.00000	6,981,000	33.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,004.00000	4,981,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	4,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,007.00000	2,985,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		55.00000	62,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,059.00000	1,043,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		250.00000	268,000	15.70	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		254.00000	249,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,004.00000	1,027,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		8.00000	8,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,997.00000	2,020,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,996.00000	3,019,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		73.00000	81,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		877.00000	862,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,354.00000	8,331,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,354.00000	6,331,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,354.00000	4,331,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		10.00000	12,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,364.00000	2,343,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		143.00000	156,000	17.35	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		497.00000	487,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		685.00000	708,000	15.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		39.00000	39,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,648.00000	1,671,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,646.00000	2,670,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,646.00000	3,669,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,404.00000	8,381,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,404.00000	6,381,000	32.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,404.00000	4,381,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		9.00000	11,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,413.00000	2,392,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		132.00000	144,000	17.59	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		536.00000	525,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		643.00000	666,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		47.00000	47,000	15.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,598.00000	1,622,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,596.00000	2,620,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,596.00000	3,619,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,804.00000	8,781,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,804.00000	6,781,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,804.00000	4,781,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	5,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,808.00000	2,786,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		357.00000	376,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		161.00000	157,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,201.00000	1,224,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,196.00000	2,220,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,196.00000	3,219,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,854.00000	8,831,000	36.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,854.00000	6,831,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,854.00000	4,831,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	5,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,858.00000	2,836,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		68.00000	76,000	19.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		922.00000	907,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		328.00000	347,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		182.00000	178,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,152.00000	1,175,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,146.00000	2,170,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,146.00000	3,169,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,554.00000	7,531,000	35.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,554.00000	5,531,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,555.00000	3,532,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		29.00000	33,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,583.00000	1,564,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,446.00000	4,469,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,631.00000	1,612,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		27.00000	31,000	23.25	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		19.00000	22,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,023.00000	2,003,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		24.00000	28,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,728.00000	1,709,000	23.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		17.00000	20,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,071.00000	2,051,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		155.00000	168,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		459.00000	449,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,438.00000	1,420,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		34.00000	39,000	22.31	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		317.00000	310,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		213.00000	229,000	16.17	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,342.00000	1,324,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		38.00000	43,000	21.84	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		181.00000	196,000	16.64	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		385.00000	377,000	16.64	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,534.00000	1,516,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		30.00000	35,000	22.78	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		285.00000	279,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		231.00000	248,000	15.93	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.62720	7.60610		15.90	305,088.00	40	10,412.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		230.00000	244,000	17.44	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		624.00000	617,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		219.00000	232,000	17.63	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		663.00000	655,000	17.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		243.00000	257,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		587.00000	580,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,034.00000	1,024,000	19.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		140.00000	151,000	19.37	0.00	0	30,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,923.00000	2,906,000	25.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		29.00000	33,000	25.69	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		204.00000	203,000	15.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		510.00000	530,000	15.47	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		948.00000	938,000	18.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		154.00000	165,000	18.98	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		296.00000	293,000	15.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		402.00000	420,000	15.76	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		322.00000	318,000	15.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		378.00000	395,000	15.83	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.73490	7.71660		16.23	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		564.00000	582,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		297.00000	297,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		539.00000	556,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		322.00000	321,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		591.00000	609,000	15.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		274.00000	274,000	15.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.43210	11.41310		14.14	285,802.50	25	22,411.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	21.70	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,389.00000	1,370,000	21.70	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		3.00000	3,000	21.14	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,290.00000	1,271,000	21.14	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		2.00000	3,000	21.42	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,339.00000	1,321,000	21.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		609.00000	592,000	17.22	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		22.00000	24,000	17.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.59530	11.57940		15.47	463,812.00	40	12,990.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		272.00000	286,000	16.36	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		593.00000	591,000	16.36	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		558.00000	556,000	16.21	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		287.00000	301,000	16.21	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.75560	11.74310		15.71	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		513.00000	530,000	15.82	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		570.00000	574,000	15.82	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		495.00000	511,000	15.94	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		602.00000	605,000	15.94	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		533.00000	549,000	15.71	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		540.00000	543,000	15.71	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		385.00000	387,000	15.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		678.00000	693,000	15.34	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,105.00000	1,106,000	17.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		298.00000	312,000	17.56	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08760	0.08790		21.83	876.00	10	303.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		527.00000	498,000	21.56	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		27.00000	28,000	21.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08900	0.08940		19.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		547.00000	523,000	18.43	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		207.00000	223,000	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		190.00000	180,000	22.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		850.00000	880,000	22.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,358.00000	1,320,000	18.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		18.00000	20,000	18.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.36080	9.36680		13.51	47,740,080.00	5,100	20,978.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,298.00000	2,304,000	28.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		4.00000	4,000	19.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		837.00000	843,000	19.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,134.00000	1,140,000	21.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	21.19	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		641.00000	648,000	17.85	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		8.00000	9,000	17.85	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		451.00000	459,000	16.51	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		18.00000	20,000	16.51	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		150.00000	150,000	13.81	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		83.00000	89,000	13.81	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.49820	9.50610		14.24	0.00	0	8,117.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,694.00000	10,702,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,694.00000	8,702,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,694.00000	6,702,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,695.00000	4,703,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	10,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,703.00000	2,712,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		36.00000	38,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,730.00000	1,740,000	20.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		111.00000	115,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		805.00000	817,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		458.00000	461,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		152.00000	163,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,316.00000	1,309,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	11,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		12.00000	12,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,556.00000	2,564,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,744.00000	10,752,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,744.00000	8,752,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,744.00000	6,752,000	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,745.00000	4,753,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		9.00000	9,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,753.00000	2,761,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		35.00000	36,000	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,779.00000	1,788,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		104.00000	108,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		848.00000	860,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		427.00000	430,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		171.00000	182,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,267.00000	1,260,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	12,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,444.00000	11,452,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,444.00000	9,452,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,444.00000	7,452,000	30.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,444.00000	5,452,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,447.00000	3,455,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	15,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,458.00000	2,467,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		46.00000	48,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,490.00000	1,500,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		155.00000	160,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		599.00000	612,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		636.00000	636,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		80.00000	88,000	13.88	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	20.85	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,344.00000	11,352,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,344.00000	9,352,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,344.00000	7,352,000	30.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,344.00000	5,352,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		3.00000	4,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,347.00000	3,356,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	17,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,360.00000	2,369,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		52.00000	54,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,396.00000	1,406,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		178.00000	183,000	15.55	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		522.00000	535,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		716.00000	714,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		60.00000	66,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,494.00000	10,502,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,494.00000	8,502,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,494.00000	6,502,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,495.00000	4,503,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	13,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,507.00000	2,515,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		44.00000	46,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,538.00000	1,548,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		145.00000	150,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		639.00000	652,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		598.00000	598,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		92.00000	100,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,513.00000	1,506,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	8,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,594.00000	10,602,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,594.00000	8,602,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,594.00000	6,602,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,595.00000	4,603,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		11.00000	12,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,605.00000	2,614,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		40.00000	41,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,634.00000	1,643,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		127.00000	131,000	16.49	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		721.00000	733,000	16.49	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	9.10	Call		526.00000	527,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		120.00000	129,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,414.00000	1,407,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	9,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,894.00000	10,902,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,894.00000	8,902,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,894.00000	6,902,000	29.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,895.00000	4,903,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	7,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,901.00000	2,909,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		30.00000	31,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,924.00000	1,933,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		87.00000	90,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		981.00000	992,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		341.00000	345,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		235.00000	247,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,120.00000	1,115,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	17,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,044.00000	11,052,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,044.00000	9,052,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,044.00000	7,052,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	1,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,044.00000	5,053,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		5.00000	6,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,049.00000	3,058,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		26.00000	27,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,070.00000	2,079,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		72.00000	75,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,116.00000	1,127,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		271.00000	276,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		315.00000	328,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		977.00000	973,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	25,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,344.00000	10,352,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,344.00000	8,352,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,344.00000	6,352,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,345.00000	4,353,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,661.00000	1,654,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	6,000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,394.00000	10,402,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,394.00000	8,402,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,394.00000	6,402,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,395.00000	4,403,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	16,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,409.00000	2,418,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		49.00000	51,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,443.00000	1,453,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		166.00000	171,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		560.00000	573,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		675.00000	674,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		69.00000	76,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,612.00000	1,604,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,444.00000	10,452,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,444.00000	8,452,000	32.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,444.00000	6,452,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,445.00000	4,453,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,562.00000	1,555,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	7,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		892.00000	904,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		98.00000	102,000	17.23	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		252.00000	257,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		346.00000	359,000	14.62	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		397.00000	400,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		191.00000	202,000	14.11	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.63330	9.64260		14.56	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		347.00000	353,000	15.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		504.00000	520,000	15.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		331.00000	337,000	15.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		538.00000	554,000	15.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		364.00000	370,000	14.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		471.00000	487,000	14.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		329.00000	345,000	14.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		472.00000	478,000	14.40	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		957.00000	972,000	16.77	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		200.00000	205,000	16.77	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,040.00000	1,055,000	17.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		183.00000	188,000	17.06	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			374.93800	373.11600			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			346.22900	344.65400			0.00	0	1,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			352.10600	350.50800			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.49720	6.52560		11.12	0.00	0	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		6.00000	5,000	16.14	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		380.00000	408,000	16.14	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.52050	6.54990		11.93	0.00	0	9,855.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		65.00000	62,000	13.35	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		415.00000	442,000	13.35	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		457.00000	484,000	13.55	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		57.00000	54,000	13.55	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.54510	6.57560		12.84	0.00	0	311.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		199.00000	191,000	13.34	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		323.00000	346,000	13.34	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		184.00000	177,000	13.59	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		358.00000	382,000	13.59	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		215.00000	206,000	13.09	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		289.00000	311,000	13.09	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			6.95650	6.97860		13.47	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		4.00000	4,000	18.16	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		525.00000	548,000	18.16	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.04810	7.07220		11.78	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		35.00000	35,000	14.00	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		663.00000	687,000	14.00	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		30.00000	31,000	14.17	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		708.00000	733,000	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		40.00000	40,000	13.83	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		618.00000	642,000	13.83	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.19480	7.15610		15.18	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		202.00000	231,000	16.51	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		46.00000	36,000	16.51	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		165.00000	193,000	16.18	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		59.00000	48,000	16.18	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		241.00000	272,000	16.84	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		35.00000	27,000	16.84	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.31060	7.27290		15.93	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		370.00000	401,000	15.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		147.00000	140,000	15.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		339.00000	370,000	15.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		166.00000	159,000	15.90	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		402.00000	434,000	15.89	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		129.00000	123,000	15.89	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.60800	150.07800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.30800	152.77000			0.00	0	0.00
GOVI On	04/11/2010	GOVI			346.73000	345.15300			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		161,530.00000	177,300,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		161,430.00000	177,200,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	04/11/2010	GOVI	328.99	Call		161,630.00000	177,400,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000	0.00	0	0.00	
GVIX	On	01/01/2029	LIVE INDEX				110.00000	110.00000	0.00	0	0.00	
ILBI	On	04/11/2010	Index Future				398.57300	396.34100	0.00	0	507.00	
ILBI	On	03/02/2011	Index Future				405.24200	402.97100	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				6.22000	6.30000	0.00	0	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.19000	6.26000	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.14000	6.21000	0.00	0	0.00	
JIBAR F	On	15/12/2010	Jibar Tradeable Future				6.10000	6.17000	0.00	0	0.00	
JIBAR F	On	19/01/2011	Jibar Tradeable Future				6.08000	6.16000	0.00	0	0.00	
JIBAR F	On	16/02/2011	Jibar Tradeable Future				6.09000	6.16000	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.10000	6.17000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.17000	6.24000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.26000	6.38000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.46000	6.57000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.69000	6.81000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.87000	6.98000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			343.15400	341.59300			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			349.30500	347.72100			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.15800	7.27500		4.50	15,314,844.00	120	5,252.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,545.00000	6,080,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		21.00000	11,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,760.00000	6,297,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		17.00000	9,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,329.00000	5,863,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		24.00000	14,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		550.00000	384,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,589.00000	1,967,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.16100	7.28500		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,183.00000	3,613,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		509.00000	390,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,354.00000	3,793,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		465.00000	356,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,015.00000	3,436,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		555.00000	428,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.18500	7.31900		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,785.00000	3,168,000	4.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Put		1,002.00000	823,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,930.00000	3,321,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		942.00000	772,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,645.00000	3,018,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,067.00000	879,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.85200	7.89400		11.25	83,329,842.33	651	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,225.00000	13,658,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		56.00000	45,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,661.00000	14,096,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		47.00000	38,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		12,786.00000	13,218,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		65.00000	53,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		259.00000	217,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,824.00000	9,226,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			7.87100	7.91400		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,219.00000	11,609,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		621.00000	562,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,625.00000	12,019,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		572.00000	517,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,815.00000	11,201,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		675.00000	612,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			7.90400	7.94800		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,547.00000	9,891,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,693.00000	1,583,000	11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Call		9,917.00000	10,266,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,597.00000	1,493,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,181.00000	9,519,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,794.00000	1,679,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.64800	1.63800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		278.00000	253,000		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		402.00000	377,000		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		154.00000	129,000		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			2.73100	2.80100			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		3,125.00000	4,021,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		3,741.00000	4,637,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		2,505.00000	3,401,000		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			7.02000	7.16800		4.00	23,859,770.82	218	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,711.00000	5,245,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		9.00000	4,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,881.00000	5,415,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		8.00000	3,000	4.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		4,541.00000	5,074,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		11.00000	5,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,510.00000	1,926,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		313.00000	190,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		612.00000	403,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		909.00000	1,239,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,030.00000	3,539,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		62.00000	32,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,732.00000	1,322,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		201.00000	330,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.00800	7.16700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,065.00000	3,534,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		252.00000	174,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,208.00000	3,683,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		229.00000	157,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,924.00000	3,386,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		277.00000	192,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.02400	7.19700		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,404.00000	2,814,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		637.00000	486,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,522.00000	2,939,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		597.00000	453,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,289.00000	2,690,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		680.00000	521,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.64200	2.71200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		6,005.00000	7,302,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		6,859.00000	8,155,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		5,143.00000	6,439,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	04/11/2010	Bond Future			7.67200	7.78700		6.75	47,235,197.88	453	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,432.00000	8,038,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		16.00000	9,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,670.00000	8,278,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		13.00000	8,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,193.00000	7,798,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		19.00000	11,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.69700	7.81800		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,060.00000	4,554,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		622.00000	491,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,258.00000	4,761,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		574.00000	451,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,864.00000	4,349,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		673.00000	533,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.74200	7.87000		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,270.00000	3,691,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,399.00000	1,180,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		3,437.00000	3,868,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,323.00000	1,114,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,107.00000	3,518,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,480.00000	1,250,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.75900	7.86400		7.50	35,111,939.52	336	2,466.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,857.00000	8,475,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		24.00000	15,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,120.00000	8,739,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		20.00000	12,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,593.00000	8,209,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		29.00000	18,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.78200	7.89100		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,289.00000	4,772,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		832.00000	680,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,505.00000	4,997,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		771.00000	628,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,077.00000	4,550,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		898.00000	736,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.82700	7.94100		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,383.00000	4,841,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,288.00000	1,100,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,583.00000	5,049,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,217.00000	1,037,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,187.00000	4,636,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		1,364.00000	1,166,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.89100	7.05200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,002.00000	4,456,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		4.00000	1,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,135.00000	4,591,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,868.00000	4,322,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		5.00000	2,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		902.00000	1,222,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		344.00000	207,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,668.00000	3,110,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		28.00000	13,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,092.00000	782,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		233.00000	380,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.86200	7.03700		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,656.00000	3,063,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		162.00000	107,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,768.00000	3,180,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		147.00000	97,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,544.00000	2,946,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		178.00000	118,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.87000	7.06500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,635.00000	1,962,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		588.00000	441,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Call		1,719.00000	2,053,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		552.00000	413,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,553.00000	1,873,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		626.00000	472,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.78600	7.85900		8.50	988,187.70	10	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,296.00000	8,749,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		28.00000	20,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,571.00000	9,025,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		23.00000	16,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,020.00000	8,471,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		33.00000	23,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.80600	7.88200		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,724.00000	6,113,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		556.00000	475,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,967.00000	6,362,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		512.00000	437,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,483.00000	5,866,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		603.00000	516,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.84900	7.92800		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,737.00000	5,073,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,366.00000	1,225,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,949.00000	5,291,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,291.00000	1,155,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,527.00000	4,857,000	8.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Put		1,445.00000	1,297,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.83600	7.91000		9.50	56,888,645.84	611	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,381.00000	8,864,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		30.00000	21,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,669.00000	9,153,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		26.00000	18,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,093.00000	8,575,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		35.00000	25,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.85900	7.93400		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,780.00000	6,178,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		656.00000	564,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		6,031.00000	6,436,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		605.00000	520,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,531.00000	5,923,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		710.00000	612,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.89700	7.97500		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,802.00000	5,148,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,524.00000	1,369,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		5,022.00000	5,375,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,439.00000	1,292,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,585.00000	4,924,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,612.00000	1,451,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.82700	7.91900		15.00	15,011,404.20	180	13,494.00
R209	On	04/11/2010	Bond Future	9.00	Call		9,258.00000	10,084,000	15.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Put		112.00000	75,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		9,625.00000	10,456,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		96.00000	65,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,890.00000	9,711,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		130.00000	88,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		5,607.00000	6,339,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		476.00000	345,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		923.00000	699,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,911.00000	4,549,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,079.00000	11,923,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		52.00000	34,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,912.00000	2,399,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,317.00000	1,666,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.84000	7.93500		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		9,584.00000	10,359,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		601.00000	490,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,921.00000	10,703,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		556.00000	451,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,248.00000	10,015,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		651.00000	531,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.86300	7.96000		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,791.00000	7,430,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,058.00000	1,798,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,093.00000	7,744,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,943.00000	1,695,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Call		6,492.00000	7,119,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,178.00000	1,906,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.90300	7.99400		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,260.00000	7,826,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,847.00000	2,577,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		7,550.00000	8,125,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,721.00000	2,460,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,973.00000	7,528,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,979.00000	2,698,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,839.00000	17,594,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		734.00000	653,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.69900	2.76900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		4,363.00000	5,316,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		5,001.00000	5,955,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		3,719.00000	4,672,000		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			2.65600	2.69500			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		311.00000	532,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		592.00000	813,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		28.00000	249,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.82400	2.82200			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		1,679.00000	1,660,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		2,145.00000	2,126,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		1,211.00000	1,192,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			342.70000	341.14400			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			348.84300	347.26400			0.00	0	0.00

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**Total for Derivatives :** **389,097,515.79**      **16,136**      **1,116,889.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.09000	6.20000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.14000	7.25000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.83000	7.87000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.45000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.66000	2.73000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.01000	7.15000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.60000	2.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.64000	7.75000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.73000	7.83000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.89000	7.04000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.76000	7.83000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.81000	7.87500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.81000	7.89500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.65000	2.72000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.54000	2.58000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.75000	2.75000			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>389,097,515.79</b>	<b>16,136</b>	<b>1,116,889.00</b>	