



# Daily MTM Report

Daily summary for: 06/09/2010

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			7.22570	7.19500		12.03	40,832,430.70	5,651	240,127.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,655.00000	8,624,000	52.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	51.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,655.00000	6,624,000	51.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	46.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,655.00000	4,624,000	46.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,655.00000	2,624,000	37.86	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		347.00000	376,000	15.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		2.00000	0,000	15.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,345.00000	1,376,000	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,345.00000	2,376,000	16.43	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.43	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,345.00000	3,376,000	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,605.00000	8,574,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,605.00000	6,574,000	51.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,605.00000	4,574,000	46.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,605.00000	2,574,000	37.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	18.83	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		605.00000	574,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		396.00000	426,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		1.00000	0,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,395.00000	1,426,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,395.00000	2,426,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,395.00000	3,426,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	19.40	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		655.00000	624,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,705.00000	8,674,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,705.00000	6,674,000	51.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,705.00000	4,674,000	46.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,705.00000	2,674,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	19.97	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		705.00000	674,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		299.00000	326,000	15.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		4.00000	0,000	15.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,295.00000	1,326,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,295.00000	2,326,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,295.00000	3,326,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,755.00000	8,724,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,755.00000	6,724,000	51.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	47.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,755.00000	4,724,000	47.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,755.00000	2,724,000	38.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		0.00000	0,000	20.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		755.00000	724,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		252.00000	277,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		7.00000	1,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,245.00000	1,276,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,245.00000	2,276,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,245.00000	3,276,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,855.00000	8,824,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,855.00000	6,824,000	51.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	47.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,855.00000	4,824,000	47.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,855.00000	2,824,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		855.00000	824,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		163.00000	182,000	13.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		18.00000	6,000	13.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,145.00000	1,176,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,145.00000	2,176,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,145.00000	3,176,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,905.00000	8,874,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,905.00000	6,874,000	51.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	47.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,905.00000	4,874,000	47.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,905.00000	2,874,000	39.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		905.00000	874,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		124.00000	137,000	13.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		29.00000	11,000	13.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,095.00000	1,126,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,095.00000	2,126,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,095.00000	3,126,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,955.00000	8,924,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,955.00000	6,924,000	51.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	47.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,955.00000	4,924,000	47.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	39.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,955.00000	2,924,000	39.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		955.00000	924,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		90.00000	97,000	12.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		45.00000	21,000	12.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,045.00000	1,076,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,045.00000	2,076,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,045.00000	3,076,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,105.00000	9,074,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,105.00000	7,074,000	51.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,105.00000	5,074,000	48.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	40.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,105.00000	3,074,000	40.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		29.00000	24,000	13.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		134.00000	98,000	13.16	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		895.00000	926,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,895.00000	1,926,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.73	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	13/09/2010	Foreign Exchange Future	4.30	Call		2,895.00000	2,926,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		9,055.00000	9,024,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		7,055.00000	7,024,000	51.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		5,055.00000	5,024,000	48.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		3,055.00000	3,024,000	39.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	23.94	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		1,055.00000	1,024,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		42.00000	39,000	12.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		97.00000	63,000	12.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		945.00000	976,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		1,945.00000	1,976,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		2,945.00000	2,976,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,205.00000	9,174,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,205.00000	7,174,000	52.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.73	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	13/09/2010	Foreign Exchange Future	12.40	Put		5,205.00000	5,174,000	48.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,205.00000	3,174,000	40.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	25.64	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,205.00000	1,174,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		13.00000	8,000	14.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		218.00000	182,000	14.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		795.00000	826,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,795.00000	1,826,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,795.00000	2,826,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	24.51	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,105.00000	1,074,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,505.00000	8,474,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,505.00000	6,474,000	51.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	46.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,505.00000	4,474,000	46.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	37.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,505.00000	2,474,000	37.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		1.00000	0,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		506.00000	474,000	17.70	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		495.00000	526,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,495.00000	1,526,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,495.00000	2,526,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,495.00000	3,526,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,555.00000	8,524,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,555.00000	6,524,000	51.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,555.00000	4,524,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,555.00000	2,524,000	37.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		1.00000	0,000	18.27	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		556.00000	524,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		446.00000	476,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,445.00000	1,476,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,445.00000	2,476,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,445.00000	3,476,000	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,805.00000	8,774,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,805.00000	6,774,000	51.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	47.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,805.00000	4,774,000	47.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,805.00000	2,774,000	38.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	21.10	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		805.00000	774,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		206.00000	229,000	14.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		11.00000	3,000	14.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,195.00000	1,226,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,195.00000	2,226,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,195.00000	3,226,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		9,005.00000	8,974,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		7,005.00000	6,974,000	51.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	48.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		5,005.00000	4,974,000	48.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		3,005.00000	2,974,000	39.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		1,005.00000	974,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		61.00000	62,000	12.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		66.00000	36,000	12.03	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		995.00000	1,026,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		1,995.00000	2,026,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		2,995.00000	3,026,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,155.00000	9,124,000	52.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	52.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,155.00000	7,124,000	52.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,155.00000	5,124,000	48.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,155.00000	3,124,000	40.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	25.07	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,155.00000	1,124,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		19.00000	14,000	13.73	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		174.00000	138,000	13.73	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		845.00000	876,000	21.04	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	6.35	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,845.00000	1,876,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,845.00000	2,876,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,105.00000	2,074,000	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,955.00000	1,924,000	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,355.00000	1,324,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.34	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,505.00000	1,474,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	29.04	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,905.00000	1,874,000	33.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	32.45	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,805.00000	1,774,000	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.91	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,405.00000	1,374,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		407.00000	375,000	16.56	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		2.00000	1,000	16.56	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		1.00000	0,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		456.00000	424,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,305.00000	1,274,000	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.77	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		5.00000	3,000	15.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		310.00000	277,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.33260	7.30170		14.33	76,801,652.40	10,474	117,567.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,648.00000	8,617,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,648.00000	6,617,000	34.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,648.00000	4,617,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		4.00000	3,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,652.00000	2,620,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		73.00000	67,000	17.19	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		721.00000	684,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		442.00000	457,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		90.00000	74,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,354.00000	1,385,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,352.00000	2,383,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,352.00000	3,383,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		30.00000	25,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,278.00000	1,242,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,698.00000	8,667,000	38.99	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	14.00	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,698.00000	6,667,000	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,698.00000	4,667,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		3.00000	3,000	24.58	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,701.00000	2,670,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		407.00000	420,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		105.00000	87,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,305.00000	1,335,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,302.00000	2,333,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,302.00000	3,333,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,748.00000	8,717,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,748.00000	6,717,000	34.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,748.00000	4,717,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		3.00000	2,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,751.00000	2,719,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		62.00000	56,000	17.67	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		810.00000	773,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		373.00000	385,000	14.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		121.00000	102,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,255.00000	1,285,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,252.00000	2,283,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,252.00000	3,283,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,798.00000	8,767,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,798.00000	6,767,000	35.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,798.00000	4,767,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		3.00000	2,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,801.00000	2,769,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		58.00000	52,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		856.00000	819,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		341.00000	351,000	14.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		139.00000	118,000	14.42	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,206.00000	1,236,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,202.00000	2,233,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,202.00000	3,233,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		68.00000	62,000	17.43	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		766.00000	729,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,848.00000	8,817,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,848.00000	6,817,000	35.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,848.00000	4,817,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		3.00000	2,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,851.00000	2,819,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		53.00000	47,000	18.14	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		901.00000	864,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		310.00000	319,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		158.00000	136,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,156.00000	1,186,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,152.00000	2,183,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,152.00000	3,183,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,898.00000	8,867,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,898.00000	6,867,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,898.00000	4,867,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		2.00000	2,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,900.00000	2,869,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		49.00000	44,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		947.00000	911,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		282.00000	289,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		180.00000	156,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,107.00000	1,137,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,102.00000	2,133,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,102.00000	3,133,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,948.00000	8,917,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,948.00000	6,917,000	35.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,948.00000	4,917,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		2.00000	2,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,950.00000	2,919,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		46.00000	40,000	18.62	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		994.00000	957,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		255.00000	260,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		203.00000	177,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,057.00000	1,087,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,052.00000	2,083,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,052.00000	3,083,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,148.00000	9,117,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,148.00000	7,117,000	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,148.00000	5,117,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,149.00000	3,118,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		34.00000	29,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,182.00000	1,146,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		175.00000	172,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		323.00000	289,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		865.00000	892,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		13.00000	9,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,852.00000	1,883,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,852.00000	2,883,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.99	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	16.40	Put		9,098.00000	9,067,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,098.00000	7,067,000	36.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,098.00000	5,067,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		2.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,100.00000	3,068,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		37.00000	32,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,135.00000	1,099,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		192.00000	190,000	14.57	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		290.00000	257,000	14.57	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		912.00000	940,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	7,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,902.00000	1,933,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,902.00000	2,933,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		28.00000	24,000	20.29	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,326.00000	1,291,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,198.00000	9,167,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,198.00000	7,167,000	36.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,198.00000	5,167,000	29.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,199.00000	3,168,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		32.00000	27,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,230.00000	1,194,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		160.00000	156,000	15.04	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		358.00000	323,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		819.00000	845,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		17.00000	12,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,803.00000	1,833,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,802.00000	2,833,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		42.00000	37,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,040.00000	1,004,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,548.00000	8,517,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,548.00000	6,517,000	34.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,548.00000	4,517,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		4.00000	4,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,552.00000	2,521,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		87.00000	81,000	16.71	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		635.00000	598,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		517.00000	536,000	14.52	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	13/12/2010	Foreign Exchange Future	6.85	Put		65.00000	53,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,454.00000	1,484,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,452.00000	2,483,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,452.00000	3,483,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,598.00000	8,567,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,598.00000	6,567,000	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,598.00000	4,567,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		4.00000	3,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,602.00000	2,570,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		80.00000	74,000	16.95	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		678.00000	641,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		479.00000	496,000	14.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		77.00000	63,000	14.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,404.00000	1,434,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,402.00000	2,433,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,402.00000	3,433,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,998.00000	8,967,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,998.00000	6,967,000	35.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,998.00000	4,967,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		2.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,000.00000	2,968,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		230.00000	234,000	14.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		228.00000	201,000	14.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,008.00000	1,038,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,002.00000	2,033,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,002.00000	3,033,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,048.00000	9,017,000	38.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,048.00000	7,017,000	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,048.00000	5,017,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		2.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,050.00000	3,018,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		39.00000	34,000	19.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,087.00000	1,051,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		210.00000	209,000	14.33	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		258.00000	226,000	14.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		960.00000	989,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	6,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,952.00000	1,983,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,952.00000	2,983,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,748.00000	7,717,000	38.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,748.00000	5,717,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,748.00000	3,717,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		16.00000	13,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,764.00000	1,730,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,252.00000	4,283,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,814.00000	1,779,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		16.00000	12,000	22.67	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		9.00000	7,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,207.00000	2,174,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		14.00000	11,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,912.00000	1,878,000	23.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		8.00000	6,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,256.00000	2,223,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		94.00000	89,000	16.47	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		592.00000	556,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,617.00000	1,583,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		19.00000	16,000	21.72	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		432.00000	396,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		134.00000	129,000	15.52	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,520.00000	1,485,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		22.00000	18,000	21.24	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		112.00000	107,000	16.00	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		510.00000	474,000	16.00	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,715.00000	1,681,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		17.00000	14,000	22.19	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		395.00000	359,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		147.00000	142,000	15.28	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.43720	7.40570		15.02	0.00	0	12,354.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		168.00000	163,000	17.18	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		762.00000	726,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		159.00000	154,000	17.38	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		803.00000	767,000	17.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		177.00000	173,000	16.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		721.00000	686,000	16.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,196.00000	1,160,000	19.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		102.00000	97,000	19.15	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		3,113.00000	3,079,000	24.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		19.00000	16,000	24.90	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		275.00000	250,000	14.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		381.00000	387,000	14.85	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,106.00000	1,070,000	18.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		112.00000	107,000	18.75	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		390.00000	359,000	15.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		296.00000	296,000	15.22	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		423.00000	391,000	15.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		279.00000	278,000	15.41	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.54070	7.50870		15.35	0.00	0	9,125.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		437.00000	445,000	15.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		378.00000	354,000	15.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		414.00000	422,000	15.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		405.00000	381,000	15.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		460.00000	469,000	15.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		351.00000	328,000	15.13	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.12930	11.10580		11.16	4,518,495.80	406	22,076.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	28.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,694.00000	1,671,000	28.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	27.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,594.00000	1,571,000	27.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	27.91	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,644.00000	1,621,000	27.91	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		896.00000	871,000	20.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		2.00000	0,000	20.30	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.28640	11.26310		13.20	33,024,006.40	2,926	12,865.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		162.00000	138,000	15.28	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		799.00000	752,000	15.28	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		758.00000	711,000	15.10	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		171.00000	147,000	15.10	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.43940	11.41630		14.06	0.00	0	6,940.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		362.00000	340,000	14.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		746.00000	701,000	14.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		348.00000	326,000	15.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		782.00000	737,000	15.11	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		376.00000	354,000	14.85	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		710.00000	665,000	14.85	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		512.00000	467,000	14.06	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		478.00000	456,000	14.06	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,340.00000	1,299,000	16.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		206.00000	188,000	16.95	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.59140	11.56800		14.25	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		510.00000	485,000	14.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		792.00000	744,000	14.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		494.00000	469,000	14.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		826.00000	778,000	14.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		526.00000	501,000	14.68	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		758.00000	710,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08580	0.08530		26.80	6,177.60	72	343.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		283.00000	317,000	25.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		43.00000	27,000	25.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08720	0.08660		20.58	3,488.00	40	111.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		380.00000	404,000	19.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		320.00000	284,000	19.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		122.00000	128,000	22.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,062.00000	1,008,000	22.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,091.00000	1,145,000	18.33	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		31.00000	25,000	18.33	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.30480	9.25200		10.78	279,144.00	30	19,956.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,413.00000	2,360,000	33.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	19.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		948.00000	895,000	19.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,248.00000	1,195,000	22.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	22.98	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		749.00000	695,000	17.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	0,000	17.90	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		550.00000	496,000	15.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		2.00000	1,000	15.86	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		50.00000	58,000	10.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		98.00000	53,000	10.78	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.43990	9.38660		12.95	0.00	0	6,082.00

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	20.20	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,813.00000	10,760,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,813.00000	8,760,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,813.00000	6,760,000	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,813.00000	4,760,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		5.00000	4,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,818.00000	2,764,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		23.00000	20,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,836.00000	1,780,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		75.00000	74,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		888.00000	834,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		359.00000	387,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		172.00000	147,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,195.00000	1,247,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		8.00000	7,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		7.00000	5,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,670.00000	2,615,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,863.00000	10,810,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,863.00000	8,810,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.32	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	16.25	Put		6,863.00000	6,810,000	30.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,863.00000	4,810,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		5.00000	4,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,868.00000	2,814,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		22.00000	19,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,885.00000	1,829,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		70.00000	68,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		933.00000	878,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		330.00000	356,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		193.00000	166,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,145.00000	1,198,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		8.00000	8,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,563.00000	11,510,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,563.00000	9,510,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,563.00000	7,510,000	32.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,563.00000	5,510,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,564.00000	3,511,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		8.00000	6,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,571.00000	2,516,000	21.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		30.00000	26,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,593.00000	1,536,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		108.00000	109,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		671.00000	619,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		526.00000	564,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		89.00000	74,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,463.00000	11,410,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,463.00000	9,410,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,463.00000	7,410,000	32.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,463.00000	5,410,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		2.00000	1,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,465.00000	3,411,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		9.00000	8,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,472.00000	2,418,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		33.00000	30,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,496.00000	1,440,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		125.00000	128,000	14.46	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		588.00000	538,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		603.00000	644,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		66.00000	54,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,613.00000	10,560,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,613.00000	8,560,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,613.00000	6,560,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,613.00000	4,560,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		7.00000	6,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,620.00000	2,566,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		28.00000	25,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,641.00000	1,585,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		100.00000	101,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		713.00000	661,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		490.00000	526,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		103.00000	86,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,392.00000	1,444,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		5.00000	4,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,713.00000	10,660,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,713.00000	8,660,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,713.00000	6,660,000	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,713.00000	4,660,000	24.65	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	12.10	Call		6.00000	5,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,719.00000	2,665,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		25.00000	22,000	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,738.00000	1,682,000	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		87.00000	86,000	15.41	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		800.00000	746,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		422.00000	454,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		135.00000	114,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,293.00000	1,345,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		6.00000	5,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,013.00000	10,960,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,013.00000	8,960,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,013.00000	6,960,000	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,013.00000	4,960,000	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		4.00000	3,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,017.00000	2,963,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		19.00000	16,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		2,032.00000	1,976,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		57.00000	55,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,070.00000	1,015,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		253.00000	272,000	12.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		266.00000	232,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		999.00000	1,051,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		12.00000	11,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,163.00000	11,110,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,163.00000	9,110,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,163.00000	7,110,000	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,163.00000	5,110,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		3.00000	2,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,166.00000	3,112,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		15.00000	13,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,178.00000	2,123,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		47.00000	44,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,210.00000	1,154,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		199.00000	210,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		362.00000	320,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		860.00000	908,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	18,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,463.00000	10,410,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,463.00000	8,410,000	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,463.00000	6,410,000	29.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,463.00000	4,410,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,540.00000	1,593,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		3.00000	3,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,513.00000	10,460,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,513.00000	8,460,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,513.00000	6,460,000	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,513.00000	4,460,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		8.00000	7,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,521.00000	2,467,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		31.00000	28,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,544.00000	1,488,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		116.00000	118,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		629.00000	578,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		564.00000	604,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		77.00000	64,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,491.00000	1,544,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		4.00000	4,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,563.00000	10,510,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,563.00000	8,510,000	33.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,563.00000	6,510,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,563.00000	4,510,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,441.00000	1,494,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		4.00000	4,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		979.00000	924,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		66.00000	64,000	16.16	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		184.00000	193,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		397.00000	353,000	13.51	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		303.00000	327,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		216.00000	187,000	12.93	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.57070	9.51680		13.73	0.00	0	10,974.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		279.00000	295,000	14.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		562.00000	524,000	14.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		265.00000	280,000	14.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		598.00000	559,000	14.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		293.00000	311,000	14.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		526.00000	490,000	14.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		363.00000	339,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		380.00000	410,000	13.66	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,040.00000	992,000	16.24	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	14/03/2011	Foreign Exchange Future	10.40	Call		157.00000	163,000	16.24	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,127.00000	1,078,000	16.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		144.00000	149,000	16.56	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.69980	9.64550		13.83	0.00	0	5,000.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		410.00000	431,000	14.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		565.00000	531,000	14.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		393.00000	414,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		598.00000	564,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		427.00000	449,000	13.96	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		532.00000	499,000	13.96	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			371.10200	371.06200			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.31400	342.33000			0.00	0	1,261.00
ALBI	On	03/02/2011	Index Future			347.34200	347.35800			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.61920	6.57270		8.52	0.00	0	14,491.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1.00000	0,000	12.02	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		328.00000	281,000	12.02	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.64410	6.59770		11.74	199,323.00	30	9,832.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		82.00000	81,000	12.94	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		384.00000	337,000	12.94	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		424.00000	377,000	13.18	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		72.00000	71,000	13.18	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.66440	6.61850		12.31	0.00	0	501.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		214.00000	222,000	12.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		296.00000	258,000	12.50	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		197.00000	204,000	12.70	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		329.00000	290,000	12.70	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		233.00000	242,000	12.31	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		265.00000	228,000	12.31	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.68280	6.63740		12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		298.00000	308,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		311.00000	275,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		278.00000	284,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		341.00000	301,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		322.00000	334,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		285.00000	251,000	12.52	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.98110	6.89070		8.49	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	14.51	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		609.00000	519,000	14.51	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.07130	6.98010		11.23	968,768.10	137	797.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		26.00000	29,000	13.58	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		746.00000	658,000	13.58	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		23.00000	25,000	13.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		793.00000	704,000	13.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		30.00000	33,000	13.40	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		700.00000	612,000	13.40	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.13400	7.07610		14.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		113.00000	148,000	14.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		37.00000	14,000	14.84	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		81.00000	109,000	14.58	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		55.00000	25,000	14.58	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		151.00000	191,000	15.10	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		25.00000	7,000	15.10	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.24580	7.18770		15.62	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		310.00000	343,000	15.70	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		172.00000	147,000	15.70	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		282.00000	313,000	15.68	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		194.00000	167,000	15.68	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		339.00000	375,000	15.72	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		151.00000	129,000	15.72	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.10700	150.08800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.44000	152.42100			0.00	0	0.00
GOVI On	04/11/2010	GOVI			342.92200	342.93700			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		139,370.00000	139,220,000		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		139,270.00000	139,120,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Call		139,470.00000	139,320,000		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			397.93100	397.95900			0.00	0	507.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			404.60400	404.62900			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			6.20000	6.21000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.19000	6.17000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.15000	6.14000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.07000	6.08000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.03000	6.04000			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			6.02000	6.03000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.03000	6.04000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.14000	6.16000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.28000	6.30000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.46000	6.48000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.68000	6.73000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.92000	6.93000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
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			338.65500	338.67700			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			343.91900	343.94000			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	04/11/2010	Bond Future			7.31200	7.30200		4.00	0.00	0	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,408.00000	5,361,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		9.00000	8,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,625.00000	5,578,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		7.00000	6,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,191.00000	5,143,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		11.00000	10,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		477.00000	473,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,390.00000	1,340,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.38500	7.37400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,922.00000	2,874,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		639.00000	640,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,085.00000	3,037,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		588.00000	588,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,762.00000	2,714,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		694.00000	694,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.47700	7.46600		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,361.00000	2,323,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,190.00000	1,197,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,495.00000	2,457,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,119.00000	1,127,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,230.00000	2,192,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,264.00000	1,271,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.06200	8.05300		10.25	0.00	0	17,545.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		11,566.00000	11,467,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		57.00000	51,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,002.00000	11,903,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		48.00000	42,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,129.00000	11,029,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		68.00000	61,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		310.00000	294,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,215.00000	7,106,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.11200	8.10200		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		9,538.00000	9,430,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		876.00000	870,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,925.00000	9,816,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		808.00000	801,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,155.00000	9,046,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		951.00000	944,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,394.00000	5,433,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,732.00000	1,669,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17300	8.16300		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,247.00000	8,150,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,573.00000	2,576,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,582.00000	8,484,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,443.00000	2,445,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,915.00000	7,820,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,709.00000	2,714,000	12.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future			1.52300	1.51700			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		580.00000	565,000		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		704.00000	689,000		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		456.00000	441,000		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			2.66600	2.67500			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		4,742.00000	4,859,000		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		5,359.00000	5,475,000		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		4,122.00000	4,239,000		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			7.20800	7.17700		4.00	0.00	0	1,834.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,675.00000	4,562,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		6.00000	5,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,845.00000	4,732,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		4.00000	4,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,505.00000	4,392,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		8.00000	7,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,475.00000	1,378,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		311.00000	326,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		591.00000	624,000	4.00	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	7.25	Call		855.00000	776,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,996.00000	2,885,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		61.00000	62,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,732.00000	1,814,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		168.00000	138,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.27400	7.24100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,895.00000	2,796,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		336.00000	350,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,029.00000	2,928,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		304.00000	316,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,736.00000	2,638,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		343.00000	358,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.36900	7.33300		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,233.00000	2,151,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		904.00000	937,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,342.00000	2,258,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		855.00000	887,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,127.00000	2,046,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		956.00000	991,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.64500	2.64500			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		7,246.00000	7,246,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		8,099.00000	8,099,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.00	Call		6,383.00000	6,383,000		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			7.82600	7.82700		6.25	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,210.00000	7,214,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		6.00000	5,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,450.00000	7,454,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		5.00000	4,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,969.00000	6,973,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		8.00000	6,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.90100	7.90200		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,776.00000	3,764,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		770.00000	752,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,966.00000	3,955,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		713.00000	697,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,588.00000	3,576,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		829.00000	812,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.99200	7.99300		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,835.00000	2,825,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,574.00000	1,559,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,992.00000	2,983,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,488.00000	1,474,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,682.00000	2,672,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,665.00000	1,650,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.92200	7.92300		7.25	0.00	0	2,466.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Call		7,498.00000	7,501,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		15.00000	13,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,762.00000	7,766,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		12.00000	10,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,233.00000	7,236,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		19.00000	16,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.98900	7.98900		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,758.00000	3,741,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		868.00000	851,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,968.00000	3,951,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		801.00000	784,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,552.00000	3,535,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		940.00000	923,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.07400	8.07500		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,978.00000	3,967,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,636.00000	1,619,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,165.00000	4,153,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,552.00000	1,535,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,795.00000	3,783,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,725.00000	1,707,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.11900	7.09800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,871.00000	3,811,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		3.00000	2,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,004.00000	3,945,000	3.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,737.00000	3,677,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		4.00000	3,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		807.00000	757,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		379.00000	388,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,542.00000	2,481,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		32.00000	31,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,174.00000	1,211,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		185.00000	162,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.19100	7.16900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,374.00000	2,321,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		226.00000	231,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,479.00000	2,425,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		204.00000	208,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,268.00000	2,215,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		248.00000	253,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.30700	7.28300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,338.00000	1,299,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		817.00000	836,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,414.00000	1,373,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		774.00000	791,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,266.00000	1,227,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		865.00000	884,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.00900	7.99900		8.25	0.00	0	810.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		7,418.00000	7,353,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		26.00000	23,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,693.00000	7,628,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		21.00000	18,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,144.00000	7,078,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		33.00000	29,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.07100	8.06100		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,794.00000	4,730,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		722.00000	718,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,024.00000	4,960,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		665.00000	662,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,567.00000	4,504,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		783.00000	780,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.15200	8.14100		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,926.00000	3,869,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,828.00000	1,837,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,119.00000	4,061,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,734.00000	1,741,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,737.00000	3,681,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,928.00000	1,937,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.05800	8.05900		8.75	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,396.00000	7,399,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		25.00000	22,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		7,683.00000	7,686,000	9.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		20.00000	17,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,109.00000	7,111,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		32.00000	27,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.11700	8.11800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,850.00000	4,836,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		915.00000	895,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,085.00000	5,071,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		848.00000	828,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,619.00000	4,604,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		987.00000	966,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.19000	8.19100		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,879.00000	3,867,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,968.00000	1,950,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,079.00000	4,066,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,864.00000	1,844,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,684.00000	3,671,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,079.00000	2,059,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.02400	8.01400		13.25	0.00	0	23,994.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,352.00000	8,254,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		82.00000	75,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,721.00000	8,624,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		68.00000	62,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,982.00000	7,884,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		98.00000	91,000	14.91	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	8.50	Call		4,705.00000	4,600,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		449.00000	436,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		951.00000	939,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,063.00000	2,960,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,183.00000	10,088,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		32.00000	28,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,252.00000	3,281,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		781.00000	719,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.06100	8.05100		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,727.00000	8,629,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		806.00000	799,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,050.00000	8,952,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		747.00000	739,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,404.00000	8,307,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		869.00000	862,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.10500	8.09400		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,007.00000	5,919,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,490.00000	2,501,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,288.00000	6,199,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,355.00000	2,365,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,729.00000	5,642,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,632.00000	2,644,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.12700	8.11600		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,023.00000	6,939,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,710.00000	3,724,000	16.85	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		7,321.00000	7,235,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,592.00000	3,604,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,661.00000	6,578,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,767.00000	3,782,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,088.00000	15,988,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,083.00000	1,081,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.68800	2.68700			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		5,480.00000	5,467,000		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		6,119.00000	6,105,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		4,836.00000	4,823,000		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			2.53900	2.53700			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,210.00000	1,198,000		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		1,491.00000	1,480,000		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		927.00000	916,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.70600	2.70500			120,197,064.24	1,188	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		2,801.00000	2,792,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R212	On	04/11/2010	Bond Future	3.05	Call		3,267.00000		3,257,000	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		2,333.00000		2,323,000	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			338.93800	338.95200			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.20600	344.22000			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>276,830,550.24</b>	<b>20,954</b>	<b>1,165,233.00</b>	

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.22000	6.21500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.27000	7.26500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.03000	8.02000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.50000	1.50000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.64000	2.65000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.17500	7.14500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.63000	2.63000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.78000	7.77500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.88000	7.88000			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	15/01/2014	Spot Bond			7.08000	7.06000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.96500	7.95000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.02000	8.02000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.00000	7.99000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.67000	2.67000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.50000	2.50000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			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>276,830,550.24</b>	<b>20,954</b>	<b>1,165,233.00</b>	