



# Daily MTM Report

Daily summary for: 30/08/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.34400	7.35380		14.07	9,642,672.00	1,313	250,002.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,496.00000	8,506,000	52.69	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,496.00000	6,506,000	51.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	44.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,496.00000	4,506,000	44.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,496.00000	2,506,000	36.66	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		507.00000	496,000	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		3.00000	2,000	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,504.00000	1,494,000	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,504.00000	2,494,000	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,504.00000	3,494,000	17.80	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	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,446.00000	8,456,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	50.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,446.00000	6,456,000	50.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,446.00000	4,456,000	44.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,446.00000	2,456,000	36.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		10.00000	6,000	18.70	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		456.00000	462,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		556.00000	545,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		2.00000	1,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,554.00000	1,544,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,554.00000	2,544,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,554.00000	3,544,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		8.00000	4,000	19.21	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		504.00000	510,000	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,546.00000	8,556,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,546.00000	6,556,000	51.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,546.00000	4,556,000	44.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,546.00000	2,556,000	36.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		6.00000	3,000	19.73	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		552.00000	559,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		459.00000	447,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		5.00000	3,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,454.00000	1,444,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,454.00000	2,444,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,454.00000	3,444,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,596.00000	8,606,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,596.00000	6,606,000	51.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	45.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,596.00000	4,606,000	45.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,596.00000	2,606,000	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		5.00000	3,000	20.24	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		601.00000	609,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		411.00000	399,000	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		7.00000	5,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,404.00000	1,394,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,404.00000	2,394,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,404.00000	3,394,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,696.00000	8,706,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,696.00000	6,706,000	51.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,696.00000	4,706,000	45.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,696.00000	2,706,000	37.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		3.00000	2,000	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		699.00000	708,000	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		318.00000	305,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		14.00000	11,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,304.00000	1,294,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,304.00000	2,294,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,304.00000	3,294,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,746.00000	8,756,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,746.00000	6,756,000	51.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,746.00000	4,756,000	45.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,746.00000	2,756,000	37.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		2.00000	1,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		748.00000	757,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		274.00000	260,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		20.00000	16,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,254.00000	1,244,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,254.00000	2,244,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,254.00000	3,244,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,796.00000	8,806,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,796.00000	6,806,000	51.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,796.00000	4,806,000	45.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	37.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,796.00000	2,806,000	37.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		2.00000	1,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		798.00000	807,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		232.00000	217,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		28.00000	23,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,204.00000	1,194,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,204.00000	2,194,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,204.00000	3,194,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,946.00000	8,956,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,946.00000	6,956,000	51.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,946.00000	4,956,000	46.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,946.00000	2,956,000	38.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		122.00000	106,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		68.00000	62,000	14.44	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,054.00000	1,044,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,054.00000	2,044,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,054.00000	3,044,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,896.00000	8,906,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	51.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,896.00000	6,906,000	51.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,896.00000	4,906,000	46.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,896.00000	2,906,000	38.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	23.32	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		897.00000	907,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		156.00000	140,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		52.00000	46,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,104.00000	1,094,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,104.00000	2,094,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,104.00000	3,094,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,046.00000	9,056,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,046.00000	7,056,000	51.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,046.00000	5,056,000	46.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,046.00000	3,056,000	38.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		1.00000	0,000	24.87	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,047.00000	1,056,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		73.00000	59,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		119.00000	115,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		954.00000	944,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,954.00000	1,944,000	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,954.00000	2,944,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		1.00000	0,000	23.84	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		947.00000	956,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,346.00000	8,356,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	50.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,346.00000	6,356,000	50.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,346.00000	4,356,000	44.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,346.00000	2,356,000	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		16.00000	10,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		362.00000	366,000	17.67	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		655.00000	645,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,654.00000	1,644,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,654.00000	2,644,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,654.00000	3,644,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,396.00000	8,406,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,396.00000	6,406,000	50.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,396.00000	4,406,000	44.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,396.00000	2,406,000	36.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		13.00000	8,000	18.18	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		409.00000	414,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		605.00000	595,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,604.00000	1,594,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,604.00000	2,594,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,604.00000	3,594,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,646.00000	8,656,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,646.00000	6,656,000	51.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,646.00000	4,656,000	45.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,646.00000	2,656,000	37.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		4.00000	2,000	20.75	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		650.00000	658,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		364.00000	351,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		10.00000	7,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,354.00000	1,344,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,354.00000	2,344,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,354.00000	3,344,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,846.00000	8,856,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,846.00000	6,856,000	51.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,846.00000	4,856,000	45.99	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	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,846.00000	2,856,000	38.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		2.00000	1,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		848.00000	857,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		192.00000	177,000	15.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		38.00000	33,000	15.17	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,154.00000	1,144,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,154.00000	2,144,000	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,154.00000	3,144,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,996.00000	9,006,000	52.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,996.00000	7,006,000	51.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,996.00000	5,006,000	46.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,996.00000	3,006,000	38.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		1.00000	0,000	24.35	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		997.00000	1,006,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		93.00000	78,000	14.07	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		89.00000	84,000	14.07	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,004.00000	994,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,004.00000	1,994,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,004.00000	2,994,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,946.00000	1,956,000	34.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,796.00000	1,806,000	32.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,196.00000	1,206,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.41	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,346.00000	1,356,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	27.95	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,746.00000	1,756,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	31.04	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,646.00000	1,656,000	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.92	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,246.00000	1,256,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		273.00000	274,000	16.64	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		27.00000	18,000	16.64	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		21.00000	14,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		317.00000	320,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,147.00000	1,156,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	0,000	25.90	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		45.00000	33,000	15.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		191.00000	189,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.45230	7.46250			10,269,269.40	1,378	93,848.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,488.00000	8,498,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,488.00000	6,498,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,488.00000	4,498,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	6,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,496.00000	2,504,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		113.00000	103,000	17.37	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		601.00000	601,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		574.00000	563,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		62.00000	61,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,515.00000	1,505,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,513.00000	2,502,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,513.00000	3,502,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		48.00000	42,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,136.00000	1,140,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,538.00000	8,548,000	37.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,538.00000	6,548,000	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,538.00000	4,548,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		7.00000	6,000	24.96	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,545.00000	2,554,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		535.00000	523,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		73.00000	71,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,465.00000	1,455,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,463.00000	2,452,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,463.00000	3,452,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,588.00000	8,598,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,588.00000	6,598,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,588.00000	4,598,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		6.00000	5,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,594.00000	2,603,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		97.00000	88,000	17.85	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		685.00000	686,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		497.00000	486,000	14.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		85.00000	84,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,415.00000	1,405,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,413.00000	2,402,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,413.00000	3,402,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,638.00000	8,648,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,638.00000	6,648,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,638.00000	4,648,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	5,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,644.00000	2,653,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		90.00000	81,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		728.00000	729,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		461.00000	449,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		99.00000	97,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,366.00000	1,355,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,363.00000	2,352,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,363.00000	3,352,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		105.00000	95,000	17.61	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		643.00000	643,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,688.00000	8,698,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,688.00000	6,698,000	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,688.00000	4,698,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		5.00000	4,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,693.00000	2,702,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		83.00000	75,000	18.33	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		771.00000	773,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		427.00000	414,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		115.00000	112,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,316.00000	1,306,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,313.00000	2,303,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,313.00000	3,302,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,738.00000	8,748,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,738.00000	6,748,000	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.08	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,738.00000	4,748,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	4,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,743.00000	2,752,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		78.00000	70,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		816.00000	818,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		394.00000	381,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		132.00000	129,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,267.00000	1,256,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,263.00000	2,253,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,263.00000	3,252,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,788.00000	8,798,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,788.00000	6,798,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,788.00000	4,798,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		4.00000	4,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,792.00000	2,802,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		72.00000	65,000	18.81	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		860.00000	863,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		362.00000	350,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		150.00000	148,000	14.92	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		1,217.00000	1,207,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,213.00000	2,203,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,213.00000	3,202,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,988.00000	8,998,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,988.00000	6,998,000	34.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,988.00000	4,998,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	2,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,991.00000	3,000,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		55.00000	49,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,043.00000	1,047,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		253.00000	240,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		241.00000	238,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,020.00000	1,010,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		8.00000	8,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,013.00000	2,003,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,013.00000	3,002,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,938.00000	8,948,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,938.00000	6,948,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,938.00000	4,948,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,941.00000	2,951,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		59.00000	52,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		997.00000	1,000,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		278.00000	265,000	14.96	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		216.00000	213,000	14.96	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,069.00000	1,059,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		7.00000	7,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,063.00000	2,053,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,063.00000	3,052,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		45.00000	40,000	20.49	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,183.00000	1,188,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,038.00000	9,048,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,038.00000	7,048,000	34.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,038.00000	5,048,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	2,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,041.00000	3,050,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		51.00000	45,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,089.00000	1,093,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		233.00000	220,000	15.21	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		271.00000	268,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		972.00000	962,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		10.00000	10,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,963.00000	1,953,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,963.00000	2,952,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		67.00000	60,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		905.00000	908,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,388.00000	8,398,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,388.00000	6,398,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,388.00000	4,398,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		9.00000	8,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,397.00000	2,406,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		132.00000	122,000	16.89	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		520.00000	520,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		656.00000	645,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		44.00000	43,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,614.00000	1,604,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,613.00000	2,602,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,613.00000	3,602,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,438.00000	8,448,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,438.00000	6,448,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,438.00000	4,448,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		8.00000	7,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,446.00000	2,455,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		122.00000	112,000	17.13	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		560.00000	560,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		614.00000	603,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		52.00000	51,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,565.00000	1,554,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,563.00000	2,552,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,563.00000	3,552,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	21.74	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	16.30	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,838.00000	8,848,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,838.00000	6,848,000	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,838.00000	4,848,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	3,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,842.00000	2,851,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		332.00000	320,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		170.00000	168,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,168.00000	1,157,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,163.00000	2,153,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,163.00000	3,152,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,888.00000	8,898,000	37.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,888.00000	6,898,000	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,888.00000	4,898,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	3,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,892.00000	2,901,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		63.00000	56,000	19.29	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		951.00000	954,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		304.00000	291,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		192.00000	189,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,118.00000	1,108,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,113.00000	2,103,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,113.00000	3,102,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,588.00000	7,598,000	36.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,588.00000	5,598,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,589.00000	3,599,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		27.00000	23,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,615.00000	1,621,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,413.00000	4,402,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,664.00000	1,670,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		26.00000	22,000	22.89	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		17.00000	14,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,055.00000	2,062,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		23.00000	20,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,761.00000	1,768,000	23.37	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	9.55	Call		16.00000	13,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,104.00000	2,111,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		143.00000	132,000	16.65	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		481.00000	480,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,470.00000	1,475,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		32.00000	27,000	21.93	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		336.00000	334,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		198.00000	186,000	15.69	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,373.00000	1,379,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		35.00000	31,000	21.45	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		168.00000	157,000	16.17	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		406.00000	405,000	16.17	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,566.00000	1,573,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		28.00000	25,000	22.41	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		302.00000	300,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		214.00000	202,000	15.45	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.55700	7.56700		15.49	755,700.00	100	10,557.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		216.00000	209,000	17.24	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		649.00000	652,000	17.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		205.00000	199,000	17.43	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		688.00000	692,000	17.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		228.00000	221,000	17.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		611.00000	614,000	17.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,065.00000	1,070,000	19.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		132.00000	127,000	19.19	0.00	0	30,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,961.00000	2,968,000	25.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		28.00000	25,000	25.32	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		215.00000	215,000	15.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		482.00000	472,000	15.11	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		978.00000	982,000	18.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		145.00000	139,000	18.80	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		309.00000	311,000	15.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		376.00000	368,000	15.41	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		336.00000	338,000	15.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		353.00000	345,000	15.49	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.66160	7.67150		15.77	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		532.00000	527,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		311.00000	315,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		507.00000	502,000	15.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		336.00000	340,000	15.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		558.00000	553,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		287.00000	291,000	15.35	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.36890	11.38230		12.54	0.00	0	22,371.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	23.02	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,419.00000	1,432,000	23.02	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		2.00000	1,000	22.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,320.00000	1,332,000	22.30	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	22.66	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,369.00000	1,382,000	22.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		631.00000	640,000	17.24	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		13.00000	9,000	17.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.53000	11.54390		14.78	288,250.00	25	13,025.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		251.00000	240,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		607.00000	610,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		572.00000	574,000	15.72	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		266.00000	254,000	15.72	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.68500	11.69880		15.08	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		480.00000	470,000	15.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		581.00000	585,000	15.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		462.00000	453,000	15.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		613.00000	618,000	15.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		499.00000	489,000	15.20	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		550.00000	554,000	15.20	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		388.00000	391,000	14.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		637.00000	626,000	14.78	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,128.00000	1,134,000	17.13	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		277.00000	269,000	17.13	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08680		24.09	867.00	10	313.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		426.00000	414,000	23.51	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		36.00000	34,000	23.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08800	0.08800		20.27	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		464.00000	458,000	18.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		264.00000	258,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		161.00000	154,000	22.60	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		961.00000	954,000	22.60	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,224.00000	1,223,000	18.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		24.00000	23,000	18.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.32050	9.34800		11.96	27,961.50	3	20,187.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,317.00000	2,344,000	31.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		2.00000	1,000	20.12	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		854.00000	881,000	20.12	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,153.00000	1,181,000	22.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	22.83	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		657.00000	683,000	18.30	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		5.00000	3,000	18.30	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		464.00000	488,000	16.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		12.00000	8,000	16.49	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		125.00000	98,000	11.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		77.00000	78,000	11.96	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.45610	9.48430		13.39	3,338,003.30	353	8,477.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,716.00000	10,744,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,716.00000	8,744,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,716.00000	6,744,000	29.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,717.00000	4,744,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		8.00000	7,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,724.00000	2,751,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		33.00000	30,000	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,749.00000	1,774,000	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		101.00000	93,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		817.00000	837,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		436.00000	412,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		152.00000	156,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,293.00000	1,264,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		9.00000	8,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		10.00000	9,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,576.00000	2,603,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,766.00000	10,794,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,766.00000	8,794,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,766.00000	6,794,000	29.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,767.00000	4,794,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	7,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,774.00000	2,801,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		31.00000	29,000	20.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,797.00000	1,823,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		94.00000	87,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		860.00000	881,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		405.00000	382,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		171.00000	176,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,244.00000	1,215,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		10.00000	9,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,466.00000	11,494,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,466.00000	9,494,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,466.00000	7,494,000	31.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,466.00000	5,494,000	26.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		2.00000	2,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,468.00000	3,496,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	11,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,478.00000	2,505,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		42.00000	38,000	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,508.00000	1,532,000	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		142.00000	132,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		608.00000	626,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		613.00000	587,000	13.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		79.00000	81,000	13.15	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	20.85	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,366.00000	11,394,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,366.00000	9,394,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,366.00000	7,394,000	31.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,366.00000	5,394,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		3.00000	2,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,369.00000	3,396,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	13,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,380.00000	2,407,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		46.00000	43,000	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,412.00000	1,437,000	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		163.00000	152,000	15.01	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		529.00000	546,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		692.00000	666,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		58.00000	60,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,516.00000	10,544,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,516.00000	8,544,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,516.00000	6,544,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,517.00000	4,545,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		11.00000	10,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,527.00000	2,554,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		40.00000	36,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,556.00000	1,580,000	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		132.00000	123,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		648.00000	667,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		575.00000	549,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		91.00000	93,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,490.00000	1,462,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		6.00000	6,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,616.00000	10,644,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,616.00000	8,644,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,616.00000	6,644,000	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,617.00000	4,645,000	24.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	8,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,626.00000	2,652,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		36.00000	33,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,652.00000	1,677,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		115.00000	107,000	16.01	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		731.00000	751,000	16.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		503.00000	478,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		119.00000	122,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,392.00000	1,363,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	7,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,916.00000	10,944,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,916.00000	8,944,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,916.00000	6,944,000	30.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,916.00000	4,944,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		6.00000	5,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,922.00000	2,949,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		27.00000	25,000	21.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,943.00000	1,969,000	21.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		78.00000	72,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		994.00000	1,016,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		320.00000	299,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		236.00000	243,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,098.00000	1,068,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	12,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,066.00000	11,094,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,066.00000	9,094,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,066.00000	7,094,000	30.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,066.00000	5,094,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		5.00000	4,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,071.00000	3,098,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		23.00000	20,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,089.00000	2,114,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		65.00000	60,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,131.00000	1,154,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		252.00000	236,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		318.00000	330,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		954.00000	927,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	21,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,366.00000	10,394,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,366.00000	8,394,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,366.00000	6,394,000	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,367.00000	4,395,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,639.00000	1,610,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	4,000	16.14	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	19.90	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,416.00000	10,444,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,416.00000	8,444,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,416.00000	6,444,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,417.00000	4,445,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	12,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,429.00000	2,456,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		44.00000	40,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,460.00000	1,484,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		152.00000	141,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		568.00000	585,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		652.00000	626,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		68.00000	70,000	13.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,589.00000	1,561,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		5.00000	5,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,466.00000	10,494,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,466.00000	8,494,000	32.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,466.00000	6,494,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,467.00000	4,495,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,540.00000	1,511,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	5,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		905.00000	926,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		89.00000	82,000	16.82	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		234.00000	219,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		350.00000	363,000	14.00	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		375.00000	353,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		191.00000	197,000	13.32	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.58590	9.61470		13.78	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		325.00000	311,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		510.00000	525,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		310.00000	296,000	14.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		545.00000	560,000	14.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		341.00000	326,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		476.00000	490,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		330.00000	340,000	13.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		445.00000	426,000	13.69	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		972.00000	991,000	16.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		187.00000	177,000	16.38	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,057.00000	1,077,000	16.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		172.00000	163,000	16.71	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			372.03800	373.10700			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			343.13900	344.68300			0.00	0	1,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			348.95700	350.53000			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.57510	6.55980		11.91	0.00	0	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		5.00000	6,000	15.96	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		345.00000	331,000	15.96	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.59950	6.58430		12.93	0.00	0	9,855.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		89.00000	97,000	14.85	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		405.00000	398,000	14.85	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		447.00000	439,000	15.17	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		81.00000	88,000	15.17	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.62140	6.60610		13.43	0.00	0	501.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		220.00000	234,000	13.94	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		314.00000	313,000	13.94	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		204.00000	218,000	14.19	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		348.00000	347,000	14.19	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		237.00000	251,000	13.68	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		281.00000	280,000	13.68	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			6.96170	6.93140		12.59	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		2.00000	1,000	17.43	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		571.00000	539,000	17.43	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.05240	7.02210		11.39	2,468,340.00	350	350.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		32.00000	31,000	13.69	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		710.00000	679,000	13.69	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		28.00000	27,000	13.87	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		756.00000	725,000	13.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		36.00000	35,000	13.51	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		664.00000	633,000	13.51	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.17130	7.15180		13.79	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		185.00000	194,000	14.70	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		33.00000	23,000	14.70	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		148.00000	155,000	14.40	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		46.00000	34,000	14.40	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		226.00000	236,000	15.00	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		24.00000	15,000	15.00	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.28290	7.26510		15.11	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		360.00000	369,000	15.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		145.00000	136,000	15.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		329.00000	337,000	15.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		164.00000	154,000	15.22	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		392.00000	402,000	15.29	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		127.00000	119,000	15.29	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.41800	150.39800			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			153.11200	153.09200			0.00	0	0.00
GOVI On	04/11/2010	GOVI			343.80000	345.27400			34,380,000.00	10	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		162,740.00000	148,000,000		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		162,640.00000	147,900,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	04/11/2010	GOVI	328.99	Call		162,840.00000	148,100,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000	0.00	0	0.00	
GVIX	On	01/01/2029	LIVE INDEX				110.00000	110.00000	0.00	0	0.00	
ILBI	On	04/11/2010	Index Future				401.76600	401.89500	0.00	0	507.00	
ILBI	On	03/02/2011	Index Future				408.49400	408.62200	0.00	0	0.00	
J153	On	31/08/2010	Interest Rate Swap				6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future				6.18000	6.18000	0.00	0	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.14000	6.14000	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.03000	6.03000	0.00	0	0.00	
JIBAR F	On	15/12/2010	Jibar Tradeable Future				5.96000	5.96000	0.00	0	0.00	
JIBAR F	On	19/01/2011	Jibar Tradeable Future				5.94000	5.94000	0.00	0	0.00	
JIBAR F	On	16/02/2011	Jibar Tradeable Future				5.94000	5.94000	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.95000	5.95000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.07000	6.07000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.16000	6.16000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.35000	6.35000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.58000	6.58000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.77000	6.77000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			339.19400	341.11500			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			345.26900	347.22600			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.25200	7.18900		4.50	0.00	0	5,252.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,936.00000	5,645,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		12.00000	14,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,152.00000	5,861,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		9.00000	11,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,719.00000	5,428,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		14.00000	16,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		410.00000	477,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,849.00000	1,623,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.26100	7.19400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,489.00000	3,244,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		412.00000	464,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,667.00000	3,418,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		376.00000	424,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,314.00000	3,073,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		452.00000	507,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.29300	7.22100		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		3,055.00000	2,839,000	4.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Put		861.00000	947,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,207.00000	2,986,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		809.00000	889,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,908.00000	2,696,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		920.00000	1,009,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.05600	7.95400		11.25	0.00	0	17,545.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,601.00000	11,560,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		63.00000	82,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		13,037.00000	11,993,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		53.00000	70,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		12,164.00000	11,126,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		74.00000	96,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		293.00000	382,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		8,228.00000	7,256,000	11.59	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.08000	7.97600		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,639.00000	9,706,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		684.00000	820,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,040.00000	10,097,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		630.00000	756,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		10,240.00000	9,317,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		743.00000	889,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,685.00000	5,321,000	10.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,316.00000	1,883,000	10.20	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.12000	8.01200		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		9,028.00000	8,200,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,829.00000	2,095,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,391.00000	8,549,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,726.00000	1,978,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,670.00000	7,855,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,939.00000	2,217,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.67800	1.66800			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		204.00000	179,000		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		328.00000	303,000		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		80.00000	55,000		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			2.61400	2.61200			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		5,560.00000	5,534,000		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		6,177.00000	6,151,000		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		4,940.00000	4,914,000		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			7.09300	7.05100		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,132.00000	4,979,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	5,000	4.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		5,302.00000	5,149,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	3,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,961.00000	4,808,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	5,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,826.00000	1,692,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		204.00000	223,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		431.00000	471,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,154.00000	1,041,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,428.00000	3,278,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		35.00000	38,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,394.00000	1,496,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		289.00000	238,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.08700	7.04200		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,427.00000	3,286,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		184.00000	198,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,576.00000	3,433,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		167.00000	179,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,280.00000	3,141,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		203.00000	219,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.10900	7.06000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,721.00000	2,596,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		510.00000	544,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,845.00000	2,718,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		476.00000	508,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,599.00000	2,477,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		547.00000	583,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.54400	2.54300			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		9,167.00000	9,148,000		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		10,021.00000	10,002,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		8,305.00000	8,286,000		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			7.76400	7.69100		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,936.00000	7,549,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		9.00000	11,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,176.00000	7,788,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		7.00000	9,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,696.00000	7,309,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		11.00000	13,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.79400	7.71800		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,457.00000	4,131,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		503.00000	570,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,663.00000	4,332,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		462.00000	524,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,254.00000	3,933,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		547.00000	619,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.84400	7.76400		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,608.00000	3,330,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,207.00000	1,329,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,783.00000	3,499,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,139.00000	1,255,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,436.00000	3,164,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,279.00000	1,407,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.86100	7.80000		7.50	0.00	0	2,466.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,230.00000	7,868,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		16.00000	17,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,495.00000	8,133,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		13.00000	15,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,965.00000	7,603,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		20.00000	21,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.88900	7.82500		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,566.00000	4,266,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		725.00000	797,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,788.00000	4,483,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		670.00000	737,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,348.00000	4,053,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		785.00000	863,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.93800	7.87100		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,651.00000	4,368,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,160.00000	1,256,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,856.00000	4,569,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,094.00000	1,186,000	7.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Call		4,449.00000	4,171,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,230.00000	1,331,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.96500	6.92300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,365.00000	4,246,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,500.00000	4,380,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,231.00000	4,112,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,147.00000	1,049,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		223.00000	244,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		3,020.00000	2,901,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		14.00000	15,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		831.00000	899,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		338.00000	286,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			6.94300	6.89700		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,977.00000	2,864,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		114.00000	122,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,093.00000	2,980,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		103.00000	111,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,861.00000	2,749,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		126.00000	135,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.96000	6.90900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,890.00000	1,797,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Put		464.00000	495,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,980.00000	1,885,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		435.00000	464,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,802.00000	1,711,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		496.00000	529,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.94900	7.87700		8.50	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,181.00000	7,734,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		26.00000	30,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,456.00000	8,008,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		21.00000	24,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,905.00000	7,459,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		31.00000	36,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.97600	7.90200		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,608.00000	5,224,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		563.00000	633,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,851.00000	5,461,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		519.00000	584,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,368.00000	4,989,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		611.00000	686,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.02500	7.94800		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,638.00000	4,307,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,388.00000	1,519,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,849.00000	4,511,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,311.00000	1,435,000	8.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		4,430.00000	4,106,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,468.00000	1,606,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.01000	7.92800		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,260.00000	7,726,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		28.00000	34,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,548.00000	8,013,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		24.00000	29,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,972.00000	7,440,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		33.00000	42,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.03800	7.95300		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,664.00000	5,209,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		664.00000	760,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,915.00000	5,453,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		613.00000	702,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,416.00000	4,968,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		719.00000	822,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.08300	7.99500		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,699.00000	4,308,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,548.00000	1,717,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,918.00000	4,519,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,463.00000	1,623,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,484.00000	4,101,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,639.00000	1,815,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.01900	7.91800		15.00	0.00	0	23,994.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Call		9,256.00000	8,357,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		101.00000	132,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		9,624.00000	8,721,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		86.00000	114,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,886.00000	7,993,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		117.00000	154,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		5,587.00000	4,787,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		446.00000	577,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		884.00000	1,120,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,881.00000	3,187,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		11,082.00000	10,166,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		46.00000	60,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,866.00000	3,434,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,280.00000	917,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.03700	7.93300		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		9,583.00000	8,743,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		582.00000	695,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,920.00000	9,072,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		536.00000	642,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		9,246.00000	8,414,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		630.00000	752,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.06500	7.95900		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,776.00000	6,090,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,033.00000	2,312,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,079.00000	6,379,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.55	Put		1,920.00000	2,185,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,477.00000	5,804,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,154.00000	2,446,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.11600	8.02800		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,035.00000	6,500,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,931.00000	3,187,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		7,321.00000	6,776,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,801.00000	3,047,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,751.00000	6,226,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,066.00000	3,332,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,549.00000	15,829,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		753.00000	824,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.63200	2.65100			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		5,976.00000	6,238,000		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		6,614.00000	6,877,000		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		5,332.00000	5,594,000		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			2.57300	2.57000			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,021.00000	1,004,000		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		1,303.00000	1,286,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R211	On	04/11/2010	Bond Future	2.70	Call		739.00000		722,000	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			2.64600	2.64400			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,392.00000		3,372,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000		0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		3,858.00000		3,838,000	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		2,923.00000		2,904,000	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			339.79400	341.25200			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			345.88000	347.36600			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>61,171,063.20</b>	<b>3,542</b>	<b>1,126,644.00</b>	

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.17000	6.11000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.22500	7.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.02500	7.94500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.45000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.54000	2.54000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.08000	7.04000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.50000	2.50000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.72500	7.68000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.78000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.95500	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.92000	7.86000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97500	7.92000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.00000	7.92000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.58000	2.60000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.45000	2.45000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.57000	2.57000			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>61,171,063.20</b>	<b>3,542</b>	<b>1,126,644.00</b>