



# Daily MTM Report

Daily summary for: 18/08/2010

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			7.30030	7.29480		14.34	44,597,532.70	6,109	250,746.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,555.00000	8,550,000	49.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,555.00000	6,550,000	46.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	41.31	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,555.00000	4,550,000	41.31	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,555.00000	2,550,000	31.70	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		459.00000	463,000	17.49	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		14.00000	13,000	17.49	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,445.00000	1,450,000	23.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,445.00000	2,450,000	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,445.00000	3,450,000	18.02	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	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,505.00000	8,500,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,505.00000	6,500,000	46.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,505.00000	4,500,000	41.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,505.00000	2,500,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		15.00000	14,000	17.89	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		520.00000	514,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		506.00000	510,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		11.00000	10,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,495.00000	1,500,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,495.00000	2,500,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,495.00000	3,500,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		12.00000	11,000	18.25	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		567.00000	561,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,605.00000	8,600,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,605.00000	6,600,000	46.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,605.00000	4,600,000	41.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,605.00000	2,600,000	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		10.00000	9,000	18.61	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		615.00000	609,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		414.00000	417,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		19.00000	17,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,395.00000	1,400,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,395.00000	2,400,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,395.00000	3,400,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,655.00000	8,650,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,655.00000	6,650,000	46.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,655.00000	4,650,000	41.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,655.00000	2,650,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		8.00000	7,000	18.96	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		663.00000	657,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		369.00000	372,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		24.00000	22,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,345.00000	1,350,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,345.00000	2,350,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,345.00000	3,350,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,755.00000	8,750,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,755.00000	6,750,000	46.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,755.00000	4,750,000	41.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,755.00000	2,750,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		5.00000	5,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		760.00000	755,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		285.00000	287,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		40.00000	37,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,245.00000	1,250,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,245.00000	2,250,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,245.00000	3,250,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,805.00000	8,800,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,805.00000	6,800,000	46.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,805.00000	4,800,000	41.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,805.00000	2,800,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		4.00000	4,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		809.00000	804,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		245.00000	246,000	15.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		50.00000	46,000	15.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,195.00000	1,200,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,195.00000	2,200,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,195.00000	3,200,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,855.00000	8,850,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,855.00000	6,850,000	46.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,855.00000	4,850,000	42.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	33.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,855.00000	2,850,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		4.00000	3,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		859.00000	853,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		208.00000	208,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		63.00000	58,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,145.00000	1,150,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,145.00000	2,150,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,145.00000	3,150,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,005.00000	9,000,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,005.00000	7,000,000	47.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,005.00000	5,000,000	42.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,005.00000	3,000,000	34.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		113.00000	112,000	14.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		118.00000	112,000	14.34	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		995.00000	1,001,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,995.00000	2,000,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		2,995.00000	3,000,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,955.00000	8,950,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	47.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,955.00000	6,950,000	47.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	42.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,955.00000	4,950,000	42.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,955.00000	2,950,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		3.00000	2,000	21.09	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		958.00000	952,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		142.00000	141,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		97.00000	91,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,045.00000	1,051,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,045.00000	2,050,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,045.00000	3,050,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,105.00000	9,100,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,105.00000	7,100,000	47.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.66	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	12.40	Put		5,105.00000	5,100,000	42.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,105.00000	3,100,000	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		2.00000	1,000	22.16	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,107.00000	1,101,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		77.00000	75,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		182.00000	175,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		896.00000	901,000	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,895.00000	1,900,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,895.00000	2,900,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	21.45	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,007.00000	1,002,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,405.00000	8,400,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,405.00000	6,400,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,405.00000	4,400,000	40.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,405.00000	2,400,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		22.00000	21,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		427.00000	421,000	17.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		601.00000	606,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	6,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,595.00000	1,600,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,595.00000	2,600,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,595.00000	3,600,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,455.00000	8,450,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,455.00000	6,450,000	45.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,455.00000	4,450,000	41.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,455.00000	2,450,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		18.00000	17,000	17.54	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		473.00000	467,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		553.00000	558,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	8,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,545.00000	1,550,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,545.00000	2,550,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,545.00000	3,550,000	18.02	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	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,705.00000	8,700,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,705.00000	6,700,000	46.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,705.00000	4,700,000	41.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,705.00000	2,700,000	32.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		7.00000	6,000	19.32	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		712.00000	706,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		326.00000	329,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		31.00000	29,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,295.00000	1,300,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,295.00000	2,300,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,295.00000	3,300,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,905.00000	8,900,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,905.00000	6,900,000	46.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,905.00000	4,900,000	42.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,905.00000	2,900,000	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	3,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		908.00000	903,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		173.00000	173,000	15.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		78.00000	73,000	15.04	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,095.00000	1,101,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,095.00000	2,100,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,095.00000	3,100,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,055.00000	9,050,000	49.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,055.00000	7,050,000	47.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,055.00000	5,050,000	42.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,055.00000	3,050,000	34.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	21.81	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,057.00000	1,052,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		93.00000	91,000	14.69	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		148.00000	141,000	14.69	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		946.00000	951,000	20.99	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	6.35	Put		1.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,945.00000	1,950,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,945.00000	2,950,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,005.00000	2,000,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,855.00000	1,850,000	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,256.00000	1,251,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	23.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,406.00000	1,401,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	24.29	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,805.00000	1,800,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.43	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,705.00000	1,700,000	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	23.58	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,306.00000	1,301,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		339.00000	332,000	16.47	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		34.00000	32,000	16.47	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		27.00000	26,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		382.00000	376,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,206.00000	1,201,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	22.87	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.41000	7.40450		14.93	666,900.00	90	72,856.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,546.00000	8,540,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,546.00000	6,540,000	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,546.00000	4,540,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		8.00000	8,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,554.00000	2,548,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		109.00000	108,000	17.56	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		655.00000	648,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		532.00000	536,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		78.00000	76,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,457.00000	1,463,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,455.00000	2,460,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,455.00000	3,460,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		49.00000	48,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,195.00000	1,188,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,596.00000	8,590,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,596.00000	6,590,000	32.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,596.00000	4,590,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		7.00000	7,000	24.78	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,603.00000	2,597,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		495.00000	498,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		91.00000	88,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,408.00000	1,413,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,405.00000	2,410,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,405.00000	3,410,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,646.00000	8,640,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,646.00000	6,640,000	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,646.00000	4,640,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	6,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,653.00000	2,646,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		94.00000	93,000	18.04	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		740.00000	733,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		460.00000	462,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		106.00000	102,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,358.00000	1,364,000	16.66	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	13/12/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,355.00000	2,360,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,355.00000	3,360,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,696.00000	8,690,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,696.00000	6,690,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,696.00000	4,690,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	6,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,702.00000	2,696,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		88.00000	86,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		784.00000	776,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		425.00000	428,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		121.00000	118,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,309.00000	1,314,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,305.00000	2,310,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,305.00000	3,310,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		101.00000	100,000	17.80	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		697.00000	690,000	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	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,746.00000	8,740,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,746.00000	6,740,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,746.00000	4,740,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	5,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,752.00000	2,745,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		82.00000	81,000	18.52	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		828.00000	821,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		393.00000	395,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		139.00000	135,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,259.00000	1,264,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		5.00000	4,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,255.00000	2,260,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,255.00000	3,260,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,796.00000	8,790,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,796.00000	6,790,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,796.00000	4,790,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	5,000	24.87	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,801.00000	2,795,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		76.00000	75,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		872.00000	865,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		362.00000	364,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		158.00000	154,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,210.00000	1,215,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	5,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,205.00000	2,210,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,205.00000	3,210,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,846.00000	8,840,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,846.00000	6,840,000	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,846.00000	4,840,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	4,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,851.00000	2,844,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		71.00000	70,000	19.00	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		917.00000	910,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		333.00000	334,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		179.00000	174,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,160.00000	1,166,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	15.37	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	5.25	Call		2,155.00000	2,161,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,155.00000	3,160,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,046.00000	9,040,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,046.00000	7,040,000	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,046.00000	5,040,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,049.00000	3,043,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		55.00000	54,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,101.00000	1,094,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		235.00000	235,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		281.00000	275,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		965.00000	970,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	10,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,955.00000	1,961,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,955.00000	2,960,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,996.00000	8,990,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.27	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	14.40	Put		6,996.00000	6,990,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,996.00000	4,990,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	3,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,000.00000	2,993,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		59.00000	58,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,055.00000	1,048,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		254.00000	255,000	14.93	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		250.00000	245,000	14.93	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,013.00000	1,018,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	8,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,005.00000	2,011,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,005.00000	3,010,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		46.00000	45,000	20.67	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,242.00000	1,235,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,096.00000	9,090,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,096.00000	7,090,000	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,096.00000	5,090,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,099.00000	3,093,000	25.01	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	8.50	Call		52.00000	51,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,148.00000	1,141,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		217.00000	217,000	15.41	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		313.00000	307,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		918.00000	923,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	13,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,906.00000	1,911,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,905.00000	2,910,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		67.00000	66,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		963.00000	956,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,446.00000	8,440,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,446.00000	6,440,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,446.00000	4,440,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		10.00000	9,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,456.00000	2,449,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		126.00000	125,000	17.09	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		572.00000	565,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		610.00000	614,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		56.00000	54,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,557.00000	1,562,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,555.00000	2,560,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,555.00000	3,560,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,496.00000	8,490,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,496.00000	6,490,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,496.00000	4,490,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		9.00000	8,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,505.00000	2,498,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		117.00000	116,000	17.32	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		613.00000	606,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		571.00000	574,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	64,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,507.00000	1,513,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,505.00000	2,510,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,505.00000	3,510,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,896.00000	8,890,000	36.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,896.00000	6,890,000	32.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,896.00000	4,890,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,900.00000	2,894,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		305.00000	306,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		201.00000	196,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,111.00000	1,116,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		7.00000	6,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,105.00000	2,111,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,105.00000	3,110,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,946.00000	8,940,000	36.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,946.00000	6,940,000	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,946.00000	4,940,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,950.00000	2,944,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		63.00000	61,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,009.00000	1,001,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		279.00000	280,000	14.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		225.00000	220,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,062.00000	1,067,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		8.00000	7,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,055.00000	2,061,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,055.00000	3,060,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,646.00000	7,640,000	35.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,646.00000	5,640,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,647.00000	3,641,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		29.00000	28,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,675.00000	1,668,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,355.00000	4,360,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,724.00000	1,716,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		28.00000	26,000	23.06	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		18.00000	17,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,114.00000	2,107,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		25.00000	24,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,821.00000	1,814,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		17.00000	16,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,163.00000	2,156,000	24.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		136.00000	135,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		532.00000	525,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,529.00000	1,522,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		33.00000	32,000	22.10	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		381.00000	375,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		185.00000	185,000	15.89	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,433.00000	1,426,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		37.00000	36,000	21.63	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		158.00000	158,000	16.37	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		454.00000	448,000	16.37	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,626.00000	1,619,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		30.00000	29,000	22.58	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		346.00000	340,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		200.00000	200,000	15.65	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.51960	7.51320		15.28	3,669,564.80	488	9,756.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		208.00000	207,000	17.25	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		695.00000	687,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		198.00000	197,000	17.44	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		735.00000	727,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		219.00000	218,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		656.00000	648,000	17.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,117.00000	1,108,000	19.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		130.00000	128,000	19.21	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,017.00000	3,008,000	25.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		30.00000	28,000	25.46	0.00	0	30,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		242.00000	236,000	15.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		455.00000	456,000	15.03	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,029.00000	1,021,000	18.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		142.00000	141,000	18.82	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		342.00000	335,000	15.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		355.00000	355,000	15.28	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		373.00000	366,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		336.00000	336,000	15.48	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.62690	7.62040		15.57	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		511.00000	512,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		341.00000	335,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		487.00000	487,000	15.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		367.00000	360,000	15.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		537.00000	537,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		317.00000	310,000	15.27	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.37510	11.37110		14.04	5,971,927.50	525	21,898.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		4.00000	3,000	20.35	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,433.00000	1,428,000	20.35	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		5.00000	4,000	19.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,334.00000	1,329,000	19.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		4.00000	4,000	20.13	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,383.00000	1,379,000	20.13	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		661.00000	655,000	16.87	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		32.00000	30,000	16.87	12,510.00	417	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			11.53920	11.53540		14.85	288,480.00	25	12,835.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		267.00000	264,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		632.00000	625,000	15.87	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		596.00000	589,000	15.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		281.00000	278,000	15.73	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.70280	11.69750		15.10	0.00	0	530.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		496.00000	495,000	15.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		599.00000	592,000	15.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		478.00000	477,000	15.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		631.00000	624,000	15.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		515.00000	514,000	15.21	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		568.00000	561,000	15.21	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		406.00000	400,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		653.00000	653,000	14.83	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,142.00000	1,135,000	17.04	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		289.00000	288,000	17.04	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08550	0.08520		17.38	0.00	0	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		307.00000	329,000	18.68	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		77.00000	69,000	18.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08690	0.08660		20.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		406.00000	418,000	19.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		346.00000	328,000	19.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		149.00000	153,000	23.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,089.00000	1,063,000	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,097.00000	1,124,000	17.69	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		37.00000	34,000	17.69	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.38120	9.39130		12.96	1,332,130.40	142	18,876.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,274.00000	2,284,000	24.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		7.00000	6,000	17.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		816.00000	825,000	17.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,112.00000	1,121,000	18.82	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		3.00000	2,000	18.82	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		624.00000	632,000	16.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		15.00000	13,000	16.16	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		440.00000	446,000	15.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		31.00000	27,000	15.09	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		188.00000	178,000	13.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		97.00000	97,000	13.40	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.51840	9.52920		13.56	95,184.00	10	8,113.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,671.00000	10,682,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,671.00000	8,682,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,671.00000	6,682,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,672.00000	4,683,000	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	10,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,682.00000	2,692,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		40.00000	39,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,711.00000	1,721,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		120.00000	117,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		791.00000	799,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		480.00000	472,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		151.00000	154,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,340.00000	1,329,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	11,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	13,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,534.00000	2,545,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,721.00000	10,732,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,721.00000	8,732,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,721.00000	6,732,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,722.00000	4,733,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	10,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,731.00000	2,742,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		38.00000	37,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,759.00000	1,769,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		113.00000	110,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		834.00000	842,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		447.00000	440,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		168.00000	172,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,291.00000	1,280,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	12,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,421.00000	11,432,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,421.00000	9,432,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,421.00000	7,432,000	29.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,421.00000	5,432,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,424.00000	3,435,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		16.00000	15,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,437.00000	2,447,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		51.00000	49,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,472.00000	1,481,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		166.00000	162,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		587.00000	594,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		660.00000	650,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		81.00000	82,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,321.00000	11,332,000	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,321.00000	9,332,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,321.00000	7,332,000	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,321.00000	5,332,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		4.00000	4,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,325.00000	3,336,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		18.00000	17,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,339.00000	2,349,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		57.00000	55,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,378.00000	1,387,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		190.00000	186,000	14.87	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		511.00000	518,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		740.00000	730,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		61.00000	62,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,471.00000	10,482,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,471.00000	8,482,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,471.00000	6,482,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,472.00000	4,483,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		15.00000	14,000	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	13/12/2010	Foreign Exchange Future	12.00	Put		2,486.00000	2,496,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		49.00000	47,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,520.00000	1,529,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		156.00000	152,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		627.00000	634,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		621.00000	612,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		92.00000	94,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,536.00000	1,526,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	8,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,571.00000	10,582,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,571.00000	8,582,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,571.00000	6,582,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,572.00000	4,583,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		13.00000	12,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,584.00000	2,594,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		44.00000	43,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,615.00000	1,625,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		137.00000	133,000	15.80	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		708.00000	715,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		548.00000	539,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		119.00000	121,000	13.42	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	13/12/2010	Foreign Exchange Future	8.10	Call		1,438.00000	1,427,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	9,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,871.00000	10,882,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,871.00000	8,882,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,871.00000	6,882,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,872.00000	4,883,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	8,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,879.00000	2,890,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		34.00000	32,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,905.00000	1,914,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		94.00000	91,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		965.00000	973,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		359.00000	352,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		230.00000	234,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,145.00000	1,134,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	16,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,021.00000	11,032,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,021.00000	9,032,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,021.00000	7,032,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,022.00000	5,033,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		6.00000	6,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,027.00000	3,038,000	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		29.00000	28,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,050.00000	2,060,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		79.00000	76,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,100.00000	1,108,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		286.00000	281,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		307.00000	313,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,002.00000	991,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,321.00000	10,332,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,321.00000	8,332,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,321.00000	6,332,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,322.00000	4,333,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,685.00000	1,674,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	6,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,371.00000	10,382,000	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,371.00000	8,382,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,371.00000	6,382,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,372.00000	4,383,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		17.00000	16,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,388.00000	2,398,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		54.00000	52,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,425.00000	1,434,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		178.00000	174,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		549.00000	556,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		699.00000	690,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		70.00000	72,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,635.00000	1,624,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,421.00000	10,432,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,421.00000	8,432,000	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,421.00000	6,432,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,422.00000	4,433,000	23.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,586.00000	1,575,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		7.00000	7,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		877.00000	885,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		106.00000	103,000	16.55	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		267.00000	262,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		338.00000	344,000	13.94	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		416.00000	409,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		187.00000	191,000	13.49	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.65380	9.66430		13.88	19,307.60	2	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		355.00000	350,000	14.32	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		491.00000	496,000	14.32	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		339.00000	334,000	14.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		525.00000	530,000	14.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		372.00000	368,000	14.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		458.00000	464,000	14.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		320.00000	324,000	13.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		484.00000	478,000	13.75	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		941.00000	947,000	16.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		205.00000	201,000	16.11	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,024.00000	1,031,000	16.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		188.00000	185,000	16.41	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			370.65800	370.04700			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.33000	341.48600			61,619,400.00	18	1,265.00
ALBI	On	03/02/2011	Index Future			348.15100	347.29800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.54390	6.57780		10.99	42,535,350.00	6,500	14,491.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		12.00000	10,000	14.45	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		334.00000	366,000	14.45	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.56610	6.59970		11.90	0.00	0	8,175.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		87.00000	79,000	13.43	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		387.00000	413,000	13.43	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		428.00000	455,000	13.69	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		78.00000	71,000	13.69	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.59080	6.62300		12.78	0.00	0	276.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		220.00000	210,000	13.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		297.00000	319,000	13.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		204.00000	194,000	13.27	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		331.00000	353,000	13.27	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		238.00000	226,000	12.78	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		265.00000	285,000	12.78	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.07350	7.06060		11.92	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		7.00000	11,000	15.56	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		446.00000	438,000	15.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.16620	7.15290		10.49	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		40.00000	41,000	12.38	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		587.00000	575,000	12.38	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		35.00000	36,000	12.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		632.00000	620,000	12.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		46.00000	47,000	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		543.00000	531,000	12.21	0.00	0	0.00
CRD1	On 04/11/2010	Index Future			147.13200	147.08700			0.00	0	2.00
CRD1	On 03/02/2011	Index Future			149.68100	149.63700			0.00	0	0.00
GOVI	On 04/11/2010	GOVI			342.91700	342.14600			0.00	0	169.00
GOVI	On 04/11/2010	GOVI	329.00	Call		131,460.00000	139,170,000		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		131,360.00000	139,070,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		131,560.00000	139,270,000		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			392.47900	392.01600			0.00	0	507.00
ILBI	On 03/02/2011	Index Future			399.03800	398.56600			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54500	6.56000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.31000	6.30000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.27000	6.26000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.22000	6.21000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.17000	6.16000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.17000	6.16000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.20000	6.19000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.31000	6.30000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.48000	6.46000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.68000	6.66000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.92000	6.90000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.09000	7.08000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			333.23000	332.01400			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			339.00300	337.77100			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.31900	7.33000		4.50	12,687,519.00	100	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,304.00000	5,352,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		35.00000	32,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,517.00000	5,565,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		29.00000	26,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,091.00000	5,138,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		41.00000	37,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		684.00000	659,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,468.00000	1,494,000	4.39	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.33100	7.34300		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,014.00000	3,050,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		595.00000	578,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,180.00000	3,217,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		547.00000	531,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,851.00000	2,886,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		647.00000	629,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.36900	7.38300		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,633.00000	2,668,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,117.00000	1,093,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,774.00000	2,809,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,053.00000	1,029,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,497.00000	2,531,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,186.00000	1,161,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.02900	8.10200		11.25	0.00	0	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		11,159.00000	11,874,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		155.00000	117,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		11,584.00000	12,304,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		135.00000	102,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		10,734.00000	11,444,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		178.00000	135,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		579.00000	460,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		6,979.00000	7,613,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.05200	8.12700		11.50	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Call		9,405.00000	10,034,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		997.00000	862,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,788.00000	10,425,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		925.00000	797,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,026.00000	9,645,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		1,076.00000	931,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.09100	8.16900		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,952.00000	8,504,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,338.00000	2,106,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		8,293.00000	8,856,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,214.00000	1,993,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		7,615.00000	8,157,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,469.00000	2,227,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.65900	1.64400			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		263.00000	226,000		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		387.00000	350,000		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		139.00000	102,000		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			2.91800	2.91000			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		1,745.00000	1,645,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		2,362.00000	2,261,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		1,125.00000	1,025,000		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			7.25400	7.25600		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,402.00000	4,408,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		19.00000	18,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,570.00000	4,576,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		16.00000	14,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,234.00000	4,240,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		23.00000	22,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,317.00000	1,317,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		439.00000	432,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		797.00000	788,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		775.00000	774,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,754.00000	2,758,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		105.00000	102,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		2,015.00000	2,005,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		165.00000	163,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.25900	7.26000		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,819.00000	2,819,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		325.00000	322,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,957.00000	2,957,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		297.00000	294,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,683.00000	2,683,000	4.09	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	03/02/2011	Bond Future	7.95	Put		355.00000	352,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.29700	7.29800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,197.00000	2,197,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		755.00000	752,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,309.00000	2,309,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		709.00000	706,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,087.00000	2,087,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		804.00000	800,000	3.73	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.86300	2.91300			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		2,384.00000	3,271,000		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		3,238.00000	4,125,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		1,522.00000	2,409,000		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			7.86200	7.87400		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,987.00000	7,047,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		32.00000	29,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,222.00000	7,283,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		26.00000	23,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,750.00000	6,810,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		37.00000	34,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.89600	7.90900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,736.00000	3,781,000	6.71	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	03/02/2011	Bond Future	8.50	Put		765.00000	744,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,927.00000	3,973,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		710.00000	690,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,549.00000	3,593,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		826.00000	803,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.95200	7.96600		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,001.00000	3,039,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,607.00000	1,575,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,160.00000	3,200,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,523.00000	1,493,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,846.00000	2,883,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,695.00000	1,663,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.96900	7.98100		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,192.00000	7,258,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		52.00000	47,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,451.00000	7,518,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		43.00000	40,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		6,931.00000	6,998,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		60.00000	56,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.00100	8.01300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,815.00000	3,858,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,063.00000	1,037,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,019.00000	4,063,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		990.00000	965,000	8.04	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	03/02/2011	Bond Future	8.45	Call		3,616.00000	3,657,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,142.00000	1,114,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.05600	8.06900		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,928.00000	3,971,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,552.00000	1,523,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,117.00000	4,162,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,471.00000	1,443,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,743.00000	3,785,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,639.00000	1,609,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.12800	7.11800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,819.00000	3,790,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		8.00000	7,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,952.00000	3,923,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		6.00000	5,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,686.00000	3,657,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		9.00000	9,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		811.00000	791,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		439.00000	447,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,500.00000	2,472,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		47.00000	47,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,252.00000	1,271,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		206.00000	197,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.11900	7.10800		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,508.00000	2,482,000	3.42	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	03/02/2011	Bond Future	8.00	Put		201.00000	203,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,618.00000	2,592,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		183.00000	186,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,399.00000	2,374,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		219.00000	223,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.15700	7.14400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,524.00000	1,502,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		668.00000	677,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,605.00000	1,582,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		630.00000	638,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,446.00000	1,424,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		710.00000	719,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.98500	8.01700		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,348.00000	7,537,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		68.00000	58,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,617.00000	7,808,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		57.00000	49,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,077.00000	7,266,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		78.00000	68,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.01200	8.04600		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,953.00000	5,110,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		789.00000	739,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,183.00000	5,342,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		733.00000	684,000	9.09	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	03/02/2011	Bond Future	8.70	Call		4,726.00000	4,880,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		850.00000	797,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.06400	8.09900		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,080.00000	4,211,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,733.00000	1,656,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,278.00000	4,412,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,644.00000	1,569,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,887.00000	4,014,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,829.00000	1,747,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.00400	8.09800		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,197.00000	7,787,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		81.00000	56,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		7,478.00000	8,071,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		70.00000	48,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		6,917.00000	7,503,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		94.00000	65,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.03100	8.12800		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,840.00000	5,311,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		969.00000	816,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,073.00000	5,553,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		900.00000	757,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,610.00000	5,071,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,042.00000	880,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.07600	8.17700		9.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	05/05/2011	Bond Future	8.50	Call		3,998.00000	4,401,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,999.00000	1,765,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,199.00000	4,611,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,896.00000	1,671,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,801.00000	4,193,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,108.00000	1,863,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.02200	8.09500		15.00	0.00	0	13,506.00
R209	On	04/11/2010	Bond Future	9.00	Call		7,787.00000	8,391,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		252.00000	194,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,138.00000	8,749,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		220.00000	169,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		7,436.00000	8,033,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		287.00000	222,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,397.00000	4,894,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		876.00000	711,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		1,544.00000	1,290,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		2,921.00000	3,329,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		9,545.00000	10,175,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		129.00000	97,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		4,073.00000	3,599,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		867.00000	1,055,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.04000	8.11400		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,247.00000	8,796,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		894.00000	775,000	15.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Call		8,566.00000	9,122,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		831.00000	719,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,929.00000	8,471,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		961.00000	836,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.06800	8.14400		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		5,719.00000	6,159,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,649.00000	2,408,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		5,997.00000	6,446,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,511.00000	2,279,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		5,445.00000	5,874,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,795.00000	2,543,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.11000	8.18700		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,190.00000	6,612,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,506.00000	3,245,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,457.00000	6,889,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,358.00000	3,107,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		5,925.00000	6,339,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,660.00000	3,391,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		15,326.00000	15,925,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		951.00000	867,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.91100	2.89900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		2,621.00000	2,462,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		3,260.00000	3,101,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		1,977.00000	1,818,000		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			2.80700	2.84400			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		529.00000	321,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		247.00000	39,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		811.00000	603,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.01500	3.01300			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		121.00000	140,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		344.00000	326,000		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		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		590.00000	608,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			333.36500	332.61100			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			339.14000	338.37800			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>173,495,806.00</b>	<b>14,426</b>	<b>1,089,954.00</b>
<b><u>i-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.24000	6.25000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.29000	7.30000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.99500	8.06500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.48000	1.48000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.84500	2.84000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.23000	7.22500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.82000	2.87000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.82000	7.83000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.93000	7.93500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.10500	7.09500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.94500	7.98000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	8.06000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.00000	8.07000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.86000	2.85000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.69000	2.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			2.94000	2.94000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>173,495,806.00</b>	<b>14,426</b>	<b>1,089,954.00</b>