



# Daily MTM Report

Daily summary for: 24/08/2010

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			7.38400	7.37760		14.83	78,432,848.00	10,622	253,479.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,472.00000	8,466,000	52.83	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,472.00000	6,466,000	48.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	42.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,472.00000	4,466,000	42.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	33.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,472.00000	2,466,000	33.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		533.00000	540,000	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		5.00000	6,000	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,528.00000	1,534,000	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,528.00000	2,534,000	22.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,528.00000	3,534,000	18.40	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	3.85	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,422.00000	8,416,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,422.00000	6,416,000	48.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,422.00000	4,416,000	42.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,422.00000	2,416,000	33.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		16.00000	15,000	18.19	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		438.00000	431,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		582.00000	588,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		4.00000	4,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,578.00000	1,584,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,578.00000	2,584,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,578.00000	3,584,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		13.00000	12,000	18.61	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		485.00000	478,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,522.00000	8,516,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	48.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,522.00000	6,516,000	48.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	42.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,522.00000	4,516,000	42.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,522.00000	2,516,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		10.00000	10,000	19.03	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		532.00000	526,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		485.00000	492,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		7.00000	8,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,478.00000	1,484,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,478.00000	2,484,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,478.00000	3,484,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,572.00000	8,566,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	48.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,572.00000	6,566,000	48.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,572.00000	4,566,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,572.00000	2,566,000	34.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		8.00000	8,000	19.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		580.00000	574,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		438.00000	445,000	18.28	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		10.00000	11,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,428.00000	1,434,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,428.00000	2,434,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,428.00000	3,434,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,672.00000	8,666,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,672.00000	6,666,000	49.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	43.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,672.00000	4,666,000	43.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,672.00000	2,666,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		5.00000	5,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		677.00000	671,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		346.00000	353,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		18.00000	19,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,328.00000	1,334,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,328.00000	2,334,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,328.00000	3,334,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.40	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	16.10	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,722.00000	8,716,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,722.00000	6,716,000	49.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	43.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,722.00000	4,716,000	43.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,722.00000	2,716,000	34.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		4.00000	4,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		726.00000	720,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		303.00000	309,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		25.00000	25,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,278.00000	1,284,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,278.00000	2,284,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,278.00000	3,284,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,772.00000	8,766,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	49.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,772.00000	6,766,000	49.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,772.00000	4,766,000	43.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	35.21	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		2,772.00000	2,766,000	35.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		3.00000	3,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		775.00000	769,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		260.00000	267,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		32.00000	33,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,228.00000	1,234,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,228.00000	2,234,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,228.00000	3,234,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,922.00000	8,916,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	49.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,922.00000	6,916,000	49.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,922.00000	4,916,000	43.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,922.00000	2,916,000	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		148.00000	154,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		70.00000	70,000	15.60	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,078.00000	1,084,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,078.00000	2,084,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,078.00000	3,084,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,872.00000	8,866,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	49.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,872.00000	6,866,000	49.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,872.00000	4,866,000	43.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,872.00000	2,866,000	35.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		2.00000	2,000	21.97	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		874.00000	868,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		183.00000	189,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		55.00000	55,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,128.00000	1,134,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,128.00000	2,134,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,128.00000	3,134,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,022.00000	9,016,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,022.00000	7,016,000	50.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	44.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,022.00000	5,016,000	44.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,022.00000	3,016,000	36.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	23.23	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,023.00000	1,017,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		95.00000	95,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		117.00000	111,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		978.00000	984,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,978.00000	1,984,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,978.00000	2,984,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		2.00000	2,000	22.39	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		924.00000	918,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,322.00000	8,316,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	48.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,322.00000	6,316,000	48.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,322.00000	4,316,000	42.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,322.00000	2,316,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		25.00000	24,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		347.00000	340,000	17.35	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		680.00000	686,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		2.00000	2,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,678.00000	1,684,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,678.00000	2,684,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,678.00000	3,684,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,372.00000	8,366,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	48.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,372.00000	6,366,000	48.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,372.00000	4,366,000	42.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,372.00000	2,366,000	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		20.00000	19,000	17.77	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		392.00000	385,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		631.00000	637,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		3.00000	3,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,628.00000	1,634,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,628.00000	2,634,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,628.00000	3,634,000	18.40	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	3.75	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,622.00000	8,616,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	48.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,622.00000	6,616,000	48.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,622.00000	4,616,000	43.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,622.00000	2,616,000	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		6.00000	6,000	19.87	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		628.00000	622,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		392.00000	398,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		14.00000	14,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,378.00000	1,384,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,378.00000	2,384,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,378.00000	3,384,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,822.00000	8,816,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	49.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,822.00000	6,816,000	49.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,822.00000	4,816,000	43.63	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	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,822.00000	2,816,000	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		3.00000	3,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		825.00000	819,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		220.00000	227,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		42.00000	43,000	16.36	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,178.00000	1,184,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,178.00000	2,184,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,178.00000	3,184,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,972.00000	8,966,000	52.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	49.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,972.00000	6,966,000	49.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	44.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,972.00000	4,966,000	44.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,972.00000	2,966,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		2.00000	2,000	22.81	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		974.00000	968,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		117.00000	123,000	15.21	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		89.00000	89,000	15.21	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,028.00000	1,034,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,028.00000	2,034,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,028.00000	3,034,000	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	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,922.00000	1,916,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,772.00000	1,766,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,173.00000	1,167,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	24.49	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,322.00000	1,316,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	25.75	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,722.00000	1,716,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.27	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,622.00000	1,616,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	24.91	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,223.00000	1,217,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		261.00000	254,000	16.51	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		39.00000	38,000	16.51	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		31.00000	30,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		303.00000	296,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,123.00000	1,117,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	24.07	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Call		61.00000	61,000	15.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		183.00000	177,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.49570	7.49010		15.31	16,707,915.30	2,229	87,681.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,460.00000	8,454,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,460.00000	6,454,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,460.00000	4,454,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	8,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,469.00000	2,462,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		123.00000	122,000	17.39	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		583.00000	576,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		599.00000	603,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		59.00000	57,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,543.00000	1,548,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,540.00000	2,546,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,540.00000	3,546,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		53.00000	52,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,113.00000	1,106,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,510.00000	8,504,000	36.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,510.00000	6,504,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,510.00000	4,504,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	24.88	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,518.00000	2,512,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		560.00000	563,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		70.00000	67,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,493.00000	1,498,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,490.00000	2,496,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,490.00000	3,496,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,560.00000	8,554,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,560.00000	6,554,000	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,560.00000	4,554,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		7.00000	7,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,567.00000	2,561,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		106.00000	105,000	17.86	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		666.00000	659,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		522.00000	525,000	14.95	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	7.05	Put		82.00000	79,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,443.00000	1,449,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,440.00000	2,446,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,440.00000	3,446,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,610.00000	8,604,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,610.00000	6,604,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,610.00000	4,604,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	6,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,617.00000	2,610,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		98.00000	97,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		708.00000	701,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		485.00000	488,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		95.00000	92,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,394.00000	1,399,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,390.00000	2,396,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,390.00000	3,396,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		114.00000	113,000	17.62	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		624.00000	617,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,660.00000	8,654,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,660.00000	6,654,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,660.00000	4,654,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,666.00000	2,660,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		91.00000	90,000	18.32	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		751.00000	744,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		450.00000	453,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		110.00000	107,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,344.00000	1,349,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,340.00000	2,346,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,340.00000	3,346,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,710.00000	8,704,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,710.00000	6,704,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.57	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,710.00000	4,704,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	5,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,716.00000	2,709,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		85.00000	84,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		795.00000	788,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		417.00000	419,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		127.00000	123,000	15.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,294.00000	1,300,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,290.00000	2,296,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,290.00000	3,296,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,760.00000	8,754,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,760.00000	6,754,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,760.00000	4,754,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,765.00000	2,759,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		79.00000	78,000	18.78	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		839.00000	832,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		385.00000	387,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		145.00000	141,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,245.00000	1,250,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,241.00000	2,246,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,240.00000	3,246,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,960.00000	8,954,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,960.00000	6,954,000	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,960.00000	4,954,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	3,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,964.00000	2,957,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		60.00000	59,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,020.00000	1,013,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		273.00000	274,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		233.00000	228,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,048.00000	1,053,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		8.00000	7,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,041.00000	2,046,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,040.00000	3,046,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,910.00000	8,904,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,910.00000	6,904,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,910.00000	4,904,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,914.00000	2,908,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		64.00000	63,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		974.00000	967,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		299.00000	300,000	15.23	0.00	0	7,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		209.00000	204,000	15.23	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,097.00000	1,102,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		7.00000	6,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,091.00000	2,096,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,090.00000	3,096,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		50.00000	48,000	20.40	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,160.00000	1,152,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,010.00000	9,004,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,010.00000	7,004,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,010.00000	5,004,000	28.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,013.00000	3,007,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		56.00000	55,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,066.00000	1,059,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		250.00000	250,000	15.31	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		260.00000	254,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		999.00000	1,004,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		9.00000	8,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,991.00000	1,997,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,990.00000	2,996,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		74.00000	73,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		884.00000	877,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,360.00000	8,354,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,360.00000	6,354,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,360.00000	4,354,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	10,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,371.00000	2,364,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		143.00000	143,000	16.93	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		503.00000	497,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		681.00000	685,000	14.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		41.00000	39,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,642.00000	1,648,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,640.00000	2,646,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,640.00000	3,646,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,410.00000	8,404,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,410.00000	6,404,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,410.00000	4,404,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	9,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,420.00000	2,413,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		133.00000	132,000	17.16	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		543.00000	536,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		639.00000	643,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		49.00000	47,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,592.00000	1,598,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,590.00000	2,596,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,590.00000	3,596,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,810.00000	8,804,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,810.00000	6,804,000	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,810.00000	4,804,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	4,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,815.00000	2,808,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		355.00000	357,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		165.00000	161,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,195.00000	1,201,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,191.00000	2,196,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,190.00000	3,196,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,860.00000	8,854,000	36.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,860.00000	6,854,000	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,860.00000	4,854,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,864.00000	2,858,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		69.00000	68,000	19.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		929.00000	922,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		326.00000	328,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		186.00000	182,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,146.00000	1,152,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,141.00000	2,146,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,140.00000	3,146,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,560.00000	7,554,000	35.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,560.00000	5,554,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,561.00000	3,555,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		30.00000	29,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,590.00000	1,583,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,440.00000	4,446,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,638.00000	1,631,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		28.00000	27,000	22.72	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		20.00000	19,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,030.00000	2,023,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		26.00000	24,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,736.00000	1,728,000	23.18	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	13/12/2010	Foreign Exchange Future	9.55	Call		18.00000	17,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,078.00000	2,071,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		155.00000	155,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		465.00000	459,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,445.00000	1,438,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		35.00000	34,000	21.79	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		323.00000	317,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		213.00000	213,000	15.77	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,349.00000	1,342,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		39.00000	38,000	21.33	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		181.00000	181,000	16.23	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		391.00000	385,000	16.23	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,541.00000	1,534,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		31.00000	30,000	22.26	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		290.00000	285,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		230.00000	231,000	15.54	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.60610	7.59920		15.62	380,305.00	50	10,452.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		230.00000	230,000	17.14	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		631.00000	624,000	17.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		218.00000	219,000	17.32	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		669.00000	663,000	17.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		242.00000	243,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		593.00000	587,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,042.00000	1,034,000	19.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		141.00000	140,000	19.03	0.00	0	30,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,931.00000	2,923,000	25.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		30.00000	29,000	25.18	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		209.00000	204,000	15.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		508.00000	510,000	15.17	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		956.00000	948,000	18.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		155.00000	154,000	18.65	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		301.00000	296,000	15.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		400.00000	402,000	15.47	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		327.00000	322,000	15.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		376.00000	378,000	15.54	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.71660	7.70930		15.85	0.00	0	2,975.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		561.00000	564,000	15.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		302.00000	297,000	15.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		535.00000	539,000	15.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		326.00000	322,000	15.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		588.00000	591,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		279.00000	274,000	15.34	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.41310	11.44200		13.47	114,131.00	10	22,436.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	21.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,360.00000	1,389,000	21.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		3.00000	3,000	20.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,261.00000	1,290,000	20.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		3.00000	2,000	20.82	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,311.00000	1,339,000	20.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		583.00000	609,000	16.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		25.00000	22,000	16.74	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.57940	11.60980		14.96	1,736,910.00	150	12,950.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		279.00000	272,000	15.98	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		569.00000	593,000	15.98	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		534.00000	558,000	15.83	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		294.00000	287,000	15.83	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.74310	11.77140		15.39	0.00	0	533.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		521.00000	513,000	15.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		550.00000	570,000	15.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		502.00000	495,000	15.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		581.00000	602,000	15.62	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		541.00000	533,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		520.00000	540,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		368.00000	385,000	15.08	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		689.00000	678,000	15.08	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,080.00000	1,105,000	17.20	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		301.00000	298,000	17.20	0.00	0	870.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08790	0.08660		22.31	1,758.00	20	293.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		414.00000	527,000	21.72	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		44.00000	27,000	21.72	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08940	0.08800		19.57	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		468.00000	547,000	18.22	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		268.00000	207,000	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		160.00000	190,000	21.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		960.00000	850,000	21.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,226.00000	1,358,000	18.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		26.00000	18,000	18.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.36680	9.33940		12.67	187,336.00	20	20,978.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	27.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,326.00000	2,298,000	27.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		4.00000	4,000	18.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		865.00000	837,000	18.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,162.00000	1,134,000	20.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	20.23	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		669.00000	641,000	16.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	16.94	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		479.00000	451,000	15.63	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		18.00000	18,000	15.63	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		139.00000	150,000	13.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		100.00000	83,000	13.00	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.50610	9.47920		13.75	0.00	0	8,117.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,721.00000	10,694,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,721.00000	8,694,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,721.00000	6,694,000	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,722.00000	4,695,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	9,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,730.00000	2,703,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		36.00000	36,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,757.00000	1,730,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		108.00000	111,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		829.00000	805,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		442.00000	458,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		163.00000	152,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,290.00000	1,316,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	10,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	12,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,582.00000	2,556,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,771.00000	10,744,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,771.00000	8,744,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,771.00000	6,744,000	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,772.00000	4,745,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	9,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,779.00000	2,753,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		34.00000	35,000	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,805.00000	1,779,000	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		102.00000	104,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		873.00000	848,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		411.00000	427,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		182.00000	171,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,241.00000	1,267,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	11,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,471.00000	11,444,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,471.00000	9,444,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,471.00000	7,444,000	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,471.00000	5,444,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		3.00000	3,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,474.00000	3,447,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		13.00000	14,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,484.00000	2,458,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		45.00000	46,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,516.00000	1,490,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		150.00000	155,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		621.00000	599,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		617.00000	636,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		88.00000	80,000	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	20.85	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,371.00000	11,344,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,371.00000	9,344,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,371.00000	7,344,000	30.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,371.00000	5,344,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		3.00000	3,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,374.00000	3,347,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		15.00000	16,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,386.00000	2,360,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		50.00000	52,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,421.00000	1,396,000	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		172.00000	178,000	15.09	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		543.00000	522,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		696.00000	716,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		67.00000	60,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,521.00000	10,494,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,521.00000	8,494,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,521.00000	6,494,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.03	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	14.00	Put		4,522.00000	4,495,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	13,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,533.00000	2,507,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		43.00000	44,000	19.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,564.00000	1,538,000	19.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		141.00000	145,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		662.00000	639,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		580.00000	598,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		101.00000	92,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,486.00000	1,513,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	7,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,621.00000	10,594,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,621.00000	8,594,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,621.00000	6,594,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,622.00000	4,595,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	11,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,631.00000	2,605,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		39.00000	40,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,660.00000	1,634,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		123.00000	127,000	16.04	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		744.00000	721,000	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		508.00000	526,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		129.00000	120,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,388.00000	1,414,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		9.00000	8,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,921.00000	10,894,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,921.00000	8,894,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,921.00000	6,894,000	29.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,922.00000	4,895,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	7,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,928.00000	2,901,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		30.00000	30,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,951.00000	1,924,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		84.00000	87,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,005.00000	981,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		326.00000	341,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		247.00000	235,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,095.00000	1,120,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	14,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,071.00000	11,044,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,071.00000	9,044,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,071.00000	7,044,000	29.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,071.00000	5,044,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		5.00000	5,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,076.00000	3,049,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		24.00000	26,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,095.00000	2,070,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		70.00000	72,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,141.00000	1,116,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		262.00000	271,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		333.00000	315,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		954.00000	977,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	21,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,371.00000	10,344,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,371.00000	8,344,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,371.00000	6,344,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,372.00000	4,345,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,635.00000	1,661,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		6.00000	5,000	16.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,421.00000	10,394,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,421.00000	8,394,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,421.00000	6,394,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,422.00000	4,395,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		14.00000	15,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,435.00000	2,409,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		48.00000	49,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,469.00000	1,443,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		161.00000	166,000	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		582.00000	560,000	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		656.00000	675,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		77.00000	69,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,585.00000	1,612,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,471.00000	10,444,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,471.00000	8,444,000	31.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,471.00000	6,444,000	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.93	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	13.95	Put		4,472.00000	4,445,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,536.00000	1,562,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		7.00000	6,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		916.00000	892,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		95.00000	98,000	16.81	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		244.00000	252,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		365.00000	346,000	14.13	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		382.00000	397,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		203.00000	191,000	13.63	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.64260	9.61330		14.14	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		335.00000	347,000	14.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		522.00000	504,000	14.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		319.00000	331,000	14.74	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		556.00000	538,000	14.74	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		351.00000	364,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		488.00000	471,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		342.00000	329,000	13.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		455.00000	472,000	13.99	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		980.00000	957,000	16.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		193.00000	200,000	16.41	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,064.00000	1,040,000	16.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		177.00000	183,000	16.71	0.00	0	4,508.00
AL7T	On	04/11/2010	Index Future			373.11600	370.98400			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			344.65400	342.77200			0.00	0	1,261.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2011	Index Future			350.50800	348.59700			0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future			6.52560	6.57950		10.29	0.00	0	14,491.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Call		9.00000	6,000	15.18	0.00	0	0.00
AU\$ / ROn		13/09/2010	Foreign Exchange Future	6.90	Put		330.00000	380,000	15.18	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future			6.54990	6.60530		11.48	163,747.50	25	9,855.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Call		82.00000	65,000	12.92	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.90	Put		377.00000	415,000	12.92	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Put		417.00000	457,000	13.13	0.00	0	0.00
AU\$ / ROn		13/12/2010	Foreign Exchange Future	6.95	Call		72.00000	57,000	13.13	0.00	0	200.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future			6.57560	6.62870		12.49	0.00	0	311.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Call		220.00000	199,000	13.00	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.70	Put		291.00000	323,000	13.00	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Call		204.00000	184,000	13.25	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.75	Put		325.00000	358,000	13.25	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Call		238.00000	215,000	12.74	0.00	0	0.00
AU\$ / ROn		14/03/2011	Foreign Exchange Future	6.65	Put		259.00000	289,000	12.74	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future			6.97860	7.02010		12.41	0.00	0	70.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Call		6.00000	4,000	16.91	0.00	0	0.00
CAD/ ROn		13/09/2010	Foreign Exchange Future	7.50	Put		486.00000	525,000	16.91	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future			7.07220	7.11520		11.30	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Call		41.00000	35,000	13.51	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.70	Put		626.00000	663,000	13.51	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Call		36.00000	30,000	13.68	0.00	0	0.00
CAD/ ROn		13/12/2010	Foreign Exchange Future	7.75	Put		671.00000	708,000	13.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		46.00000	40,000	13.34	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		581.00000	618,000	13.34	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.15610	7.09250		14.60	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		156.00000	202,000	15.98	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		64.00000	46,000	15.98	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		124.00000	165,000	15.52	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		82.00000	59,000	15.52	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		192.00000	241,000	16.44	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		50.00000	35,000	16.44	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.27290	7.20830		15.26	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		328.00000	370,000	15.37	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		170.00000	147,000	15.37	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		299.00000	339,000	15.34	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		191.00000	166,000	15.34	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		358.00000	402,000	15.40	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		150.00000	129,000	15.40	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.07800	149.68700			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.77000	152.37300			0.00	0	0.00
GOVI On	04/11/2010	GOVI			345.15300	343.32700			0.00	0	169.00
GOVI On	04/11/2010	GOVI	329.00	Call		143,270.00000	161,530,000		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		143,170.00000	161,430,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	328.99	Call		143,370.00000	161,630,000	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				396.34100	396.00300	0.00	0	507.00
ILBI	On	03/02/2011	Index Future				402.97100	402.62700	0.00	0	0.00
J153	On	31/08/2010	Interest Rate Swap				6.89407	6.89407	15.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future				6.30000	6.30000	0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.26000	6.25000	0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.21000	6.20000	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future				6.17000	6.17000	0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future				6.16000	6.16000	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future				6.16000	6.18000	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.17000	6.17000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.24000	6.25000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.38000	6.39000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.57000	6.58000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.81000	6.82000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.98000	7.00000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			341.59300	339.40300			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			347.72100	345.49300			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.27500	7.34900		4.50	0.00	0	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,211.00000	5,545,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		30.00000	21,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		5,425.00000	5,760,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		25.00000	17,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		4,997.00000	5,329,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		35.00000	24,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		679.00000	550,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,375.00000	1,589,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.28500	7.36400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,924.00000	3,183,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		597.00000	509,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,089.00000	3,354,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		548.00000	465,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,762.00000	3,015,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		650.00000	555,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.31900	7.40400		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,558.00000	2,785,000	4.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Put		1,129.00000	1,002,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,697.00000	2,930,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,063.00000	942,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,424.00000	2,645,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,200.00000	1,067,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.89400	7.98700		11.25	0.00	0	17,620.00
R186	On	04/11/2010	Bond Future	9.25	Call		12,278.00000	13,225,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		84.00000	56,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,711.00000	13,661,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		72.00000	47,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,843.00000	12,786,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		97.00000	65,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		362.00000	259,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,952.00000	8,824,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			7.91400	8.00900		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,373.00000	11,219,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		759.00000	621,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,770.00000	11,625,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		701.00000	572,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,979.00000	10,815,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		823.00000	675,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			7.94800	8.04700		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		8,793.00000	9,547,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,950.00000	1,693,000	11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Call		9,150.00000	9,917,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,842.00000	1,597,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,439.00000	9,181,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,064.00000	1,794,000	11.18	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.63800	1.63400			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		288.00000	278,000		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		412.00000	402,000		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		164.00000	154,000		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			2.80100	2.80100			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		3,125.00000	3,125,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		3,741.00000	3,741,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		2,505.00000	2,505,000		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			7.16800	7.24300		4.00	0.00	0	1,464.00
R201	On	04/11/2010	Bond Future	8.50	Call		4,444.00000	4,711,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		14.00000	9,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		4,612.00000	4,881,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		11.00000	8,000	4.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		4,275.00000	4,541,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		17.00000	11,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,321.00000	1,510,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		396.00000	313,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		744.00000	612,000	3.90	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		769.00000	909,000	3.90	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		2,782.00000	3,030,000	4.22	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		86.00000	62,000	4.22	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,958.00000	1,732,000	3.72	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		155.00000	201,000	3.72	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.16700	7.24700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,840.00000	3,065,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		301.00000	252,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,980.00000	3,208,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		276.00000	229,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,703.00000	2,924,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		331.00000	277,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.19700	7.28300		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,215.00000	2,404,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		725.00000	637,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,328.00000	2,522,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		680.00000	597,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,104.00000	2,289,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		772.00000	680,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.71200	2.74200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		5,455.00000	6,005,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		6,309.00000	6,859,000		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		4,593.00000	5,143,000		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			7.78700	7.87100		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		6,995.00000	7,432,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		24.00000	16,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,232.00000	7,670,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		20.00000	13,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		6,757.00000	7,193,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		28.00000	19,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.81800	7.90600		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,720.00000	4,060,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		734.00000	622,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,912.00000	4,258,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		680.00000	574,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,532.00000	3,864,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		793.00000	673,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.87000	7.96200		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,988.00000	3,270,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,574.00000	1,399,000	6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		3,148.00000	3,437,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,491.00000	1,323,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,832.00000	3,107,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,662.00000	1,480,000	6.46	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.86400	7.94700		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		7,377.00000	7,857,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		36.00000	24,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		7,638.00000	8,120,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		30.00000	20,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,114.00000	7,593,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		42.00000	29,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.89100	7.97800		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,925.00000	4,289,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		971.00000	832,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,133.00000	4,505,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		902.00000	771,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,721.00000	4,077,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,045.00000	898,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.94100	8.03200		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,038.00000	4,383,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,455.00000	1,288,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,230.00000	4,583,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,376.00000	1,217,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,849.00000	4,187,000	7.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		1,538.00000	1,364,000	7.45	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.05200	7.12700		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		3,792.00000	4,002,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		6.00000	4,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,925.00000	4,135,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		4.00000	2,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		3,658.00000	3,868,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		7.00000	5,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		773.00000	902,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		427.00000	344,000	3.17	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,468.00000	2,668,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		40.00000	28,000	3.42	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		1,254.00000	1,092,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		183.00000	233,000	3.04	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.03700	7.11900		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,474.00000	2,656,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		195.00000	162,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,584.00000	2,768,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		178.00000	147,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,365.00000	2,544,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		214.00000	178,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.06500	7.15600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,494.00000	1,635,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		667.00000	588,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Call		1,574.00000	1,719,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		628.00000	552,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,416.00000	1,553,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		709.00000	626,000	2.99	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.85900	7.98300		8.50	0.00	0	800.00
R207	On	04/11/2010	Bond Future	9.25	Call		7,539.00000	8,296,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		47.00000	28,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		7,811.00000	8,571,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		39.00000	23,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,267.00000	8,020,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		56.00000	33,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.88200	8.01100		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,089.00000	5,724,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		712.00000	556,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,322.00000	5,967,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		658.00000	512,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,858.00000	5,483,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		769.00000	603,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.92800	8.06200		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,194.00000	4,737,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,627.00000	1,366,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,395.00000	4,949,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,540.00000	1,291,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,997.00000	4,527,000	8.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Put		1,718.00000	1,445,000	8.44	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.91000	7.99200		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,854.00000	8,381,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		44.00000	30,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,139.00000	8,669,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		37.00000	26,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,568.00000	8,093,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		52.00000	35,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.93400	8.01900		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,344.00000	5,780,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		772.00000	656,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,589.00000	6,031,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		715.00000	605,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,103.00000	5,531,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		834.00000	710,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			7.97500	8.06400		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,425.00000	4,802,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,713.00000	1,524,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,636.00000	5,022,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,620.00000	1,439,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,216.00000	4,585,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,810.00000	1,612,000	9.44	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.91900	8.01100		15.00	0.00	0	13,498.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,459.00000	9,258,000	15.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Put		161.00000	112,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		8,820.00000	9,625,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		139.00000	96,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,098.00000	8,890,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		186.00000	130,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		4,921.00000	5,607,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		638.00000	476,000	15.00	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		1,191.00000	923,000	14.53	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,331.00000	3,911,000	14.53	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,256.00000	11,079,000	16.42	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		77.00000	52,000	16.42	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		3,472.00000	2,912,000	13.65	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,028.00000	1,317,000	13.65	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.93500	8.02900		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		8,849.00000	9,584,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		728.00000	601,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,177.00000	9,921,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		674.00000	556,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,521.00000	9,248,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		786.00000	651,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.96000	8.05700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,189.00000	6,791,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,339.00000	2,058,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,479.00000	7,093,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,213.00000	1,943,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Call		5,903.00000	6,492,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,473.00000	2,178,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.99400	8.09300		15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		6,678.00000	7,260,000	15.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,159.00000	2,847,000	15.00	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		6,956.00000	7,550,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,022.00000	2,721,000	15.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,402.00000	6,973,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,302.00000	2,979,000	14.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,040.00000	16,839,000	18.23	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		830.00000	734,000	18.23	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.76900	2.77900			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		4,227.00000	4,363,000		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		4,866.00000	5,001,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		3,583.00000	3,719,000		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			2.69500	2.69400			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		316.00000	311,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		598.00000	592,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		34.00000	28,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.82200	2.90400			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		902.00000	1,679,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		1,367.00000	2,145,000		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		433.00000	1,211,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			341.14400	339.33700			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			347.26400	345.42600			0.00	0	0.00

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**Total for Derivatives :** **97,724,950.80**      **13,126**      **1,112,739.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.20000	6.27000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.25000	7.32000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.87000	7.96000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.45000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.73000	2.73000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.15000	7.22000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.75000	7.83000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.83000	7.91000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.04000	7.11000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.83000	7.95000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.87500	7.95500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.89500	7.98500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.72000	2.73000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.58000	2.58000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.75000	2.83000			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>97,724,950.80</b>	<b>13,126</b>	<b>1,112,739.00</b>