



Daily MTM Report

Daily summary for: 02/09/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.23690	7.30080		13.52	44,354,960.10	6,129	240,943.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,549.00000	8,613,000	54.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	53.60	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,549.00000	6,613,000	53.60	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	47.58	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,549.00000	4,613,000	47.58	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	38.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,549.00000	2,613,000	38.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		453.00000	389,000	16.27	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		2.00000	2,000	16.27	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,451.00000	1,387,000	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,451.00000	2,387,000	16.08	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,451.00000	3,387,000	16.45	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,499.00000	8,563,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	53.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,499.00000	6,563,000	53.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,499.00000	4,563,000	47.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	38.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,499.00000	2,563,000	38.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		3.00000	1,000	19.53	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		502.00000	564,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		502.00000	438,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,501.00000	1,437,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,501.00000	2,437,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,501.00000	3,437,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		2.00000	1,000	20.08	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		551.00000	614,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,599.00000	8,663,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	53.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,599.00000	6,663,000	53.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	47.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,599.00000	4,663,000	47.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,599.00000	2,663,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		2.00000	1,000	20.63	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		601.00000	664,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		404.00000	340,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		3.00000	3,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,401.00000	1,337,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,401.00000	2,337,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,401.00000	3,337,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,649.00000	8,713,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	53.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,649.00000	6,713,000	53.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	47.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,649.00000	4,713,000	47.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,649.00000	2,713,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		1.00000	0,000	21.17	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		650.00000	713,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		356.00000	293,000	15.59	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		5.00000	6,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,351.00000	1,287,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,351.00000	2,287,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,351.00000	3,287,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,749.00000	8,813,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	53.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,749.00000	6,813,000	53.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	48.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,749.00000	4,813,000	48.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,749.00000	2,813,000	39.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		1.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		750.00000	813,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		263.00000	202,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		12.00000	15,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,251.00000	1,187,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,251.00000	2,187,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,251.00000	3,187,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,799.00000	8,863,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,799.00000	6,863,000	53.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,799.00000	4,863,000	48.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	39.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,799.00000	2,863,000	39.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		1.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		800.00000	863,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		218.00000	160,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		17.00000	23,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,201.00000	1,137,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,201.00000	2,137,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,201.00000	3,137,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,849.00000	8,913,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	53.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,849.00000	6,913,000	53.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	48.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,849.00000	4,913,000	48.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	39.81	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		2,849.00000	2,913,000	39.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		849.00000	913,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		177.00000	123,000	14.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		26.00000	36,000	14.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,151.00000	1,087,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,151.00000	2,087,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,151.00000	3,087,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,999.00000	9,063,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	54.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,999.00000	7,063,000	54.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	49.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,999.00000	5,063,000	49.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,999.00000	3,063,000	40.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		74.00000	44,000	14.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		73.00000	107,000	14.06	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,001.00000	937,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,001.00000	1,937,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,001.00000	2,937,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,949.00000	9,013,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	53.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,949.00000	7,013,000	53.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	49.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,949.00000	5,013,000	49.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	40.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,949.00000	3,013,000	40.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	24.45	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		949.00000	1,013,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		104.00000	61,000	13.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		53.00000	74,000	13.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,051.00000	987,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,051.00000	1,987,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,051.00000	2,987,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,099.00000	9,163,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,099.00000	7,163,000	54.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	49.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,099.00000	5,163,000	49.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,099.00000	3,163,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	26.09	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,099.00000	1,163,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		40.00000	21,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		139.00000	184,000	15.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		901.00000	837,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,901.00000	1,837,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,901.00000	2,837,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	25.00	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		999.00000	1,063,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,399.00000	8,463,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	53.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,399.00000	6,463,000	53.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	46.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,399.00000	4,463,000	46.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,399.00000	2,463,000	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		6.00000	2,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		405.00000	465,000	18.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		601.00000	537,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,601.00000	1,537,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,601.00000	2,537,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,601.00000	3,537,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,449.00000	8,513,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	53.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,449.00000	6,513,000	53.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	47.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,449.00000	4,513,000	47.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,449.00000	2,513,000	37.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		4.00000	2,000	18.99	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		453.00000	515,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		552.00000	488,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,551.00000	1,487,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,551.00000	2,487,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,551.00000	3,487,000	16.54	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	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,699.00000	8,763,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	53.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,699.00000	6,763,000	53.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	48.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,699.00000	4,763,000	48.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,699.00000	2,763,000	39.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		1.00000	0,000	21.72	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		700.00000	763,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		309.00000	246,000	15.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		8.00000	9,000	15.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,301.00000	1,237,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,301.00000	2,237,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,301.00000	3,237,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,899.00000	8,963,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	53.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,899.00000	6,963,000	53.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	48.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,899.00000	4,963,000	48.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,899.00000	2,963,000	40.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		899.00000	963,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		138.00000	89,000	13.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		37.00000	52,000	13.86	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,101.00000	1,037,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,101.00000	2,037,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,101.00000	3,037,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,049.00000	9,113,000	54.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	54.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,049.00000	7,113,000	54.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,049.00000	5,113,000	49.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,049.00000	3,113,000	40.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	25.55	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,049.00000	1,113,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		55.00000	31,000	14.61	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		104.00000	144,000	14.61	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		951.00000	887,000	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,951.00000	1,887,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,951.00000	2,887,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,999.00000	2,063,000	35.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,849.00000	1,913,000	34.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,249.00000	1,313,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.73	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,399.00000	1,463,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	29.37	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,799.00000	1,863,000	33.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	32.65	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,699.00000	1,763,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	28.28	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,299.00000	1,363,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		310.00000	368,000	17.35	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		11.00000	5,000	17.35	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		8.00000	3,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		357.00000	416,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,199.00000	1,263,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	27.19	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		21.00000	10,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		220.00000	273,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.34480	7.40880			43,062,562.40	5,863	98,783.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,541.00000	8,605,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,541.00000	6,605,000	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,541.00000	4,605,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		5.00000	4,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,546.00000	2,609,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		97.00000	81,000	17.86	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		638.00000	686,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		530.00000	475,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		71.00000	80,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,461.00000	1,397,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,459.00000	2,395,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,459.00000	3,395,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		40.00000	33,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,181.00000	1,238,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,591.00000	8,655,000	38.22	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	14.00	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,591.00000	6,655,000	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,591.00000	4,655,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		5.00000	4,000	25.26	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,596.00000	2,659,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		492.00000	439,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		83.00000	94,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,412.00000	1,348,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,409.00000	2,345,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,409.00000	3,345,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,641.00000	8,705,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,641.00000	6,705,000	34.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,641.00000	4,705,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		4.00000	4,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,645.00000	2,709,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		83.00000	69,000	18.35	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		724.00000	774,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		455.00000	404,000	14.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	109,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,362.00000	1,298,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,359.00000	2,295,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,359.00000	3,295,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,691.00000	8,755,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,691.00000	6,755,000	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,691.00000	4,755,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		4.00000	3,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,695.00000	2,758,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		77.00000	64,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		768.00000	819,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		421.00000	370,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		112.00000	125,000	14.92	12,500.00	100	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,312.00000	1,248,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,309.00000	2,245,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,309.00000	3,245,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		90.00000	75,000	18.10	7,500.00	100	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		681.00000	730,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,741.00000	8,805,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,741.00000	6,805,000	34.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,741.00000	4,805,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		4.00000	3,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,745.00000	2,808,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		71.00000	59,000	18.84	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		812.00000	864,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		387.00000	338,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		128.00000	143,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,263.00000	1,199,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,259.00000	2,195,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,259.00000	3,195,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,791.00000	8,855,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,791.00000	6,855,000	34.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.83	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		4,791.00000	4,855,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		3.00000	3,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,794.00000	2,858,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		66.00000	55,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		857.00000	910,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		356.00000	308,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		147.00000	163,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,213.00000	1,150,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,209.00000	2,145,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,209.00000	3,145,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,841.00000	8,905,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,841.00000	6,905,000	34.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,841.00000	4,905,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		3.00000	3,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,844.00000	2,908,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		61.00000	51,000	19.33	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		902.00000	956,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		326.00000	280,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		167.00000	185,000	14.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,164.00000	1,100,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,159.00000	2,095,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,159.00000	3,095,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,041.00000	9,105,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,041.00000	7,105,000	35.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,041.00000	5,105,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		2.00000	2,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,043.00000	3,107,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		46.00000	38,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,087.00000	1,143,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		226.00000	191,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		267.00000	296,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		968.00000	906,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		9.00000	11,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,960.00000	1,896,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,959.00000	2,895,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.22	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	16.40	Put		8,991.00000	9,055,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,991.00000	7,055,000	35.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,991.00000	5,055,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		2.00000	2,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,993.00000	3,057,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		49.00000	41,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,040.00000	1,096,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		246.00000	209,000	15.15	20,900.00	100	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		237.00000	264,000	15.15	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,016.00000	954,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		7.00000	9,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,009.00000	1,945,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,009.00000	2,945,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		37.00000	31,000	21.06	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,228.00000	1,286,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,091.00000	9,155,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,091.00000	7,155,000	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,091.00000	5,155,000	29.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,093.00000	3,157,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		42.00000	36,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,133.00000	1,191,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		207.00000	175,000	15.64	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		298.00000	330,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		921.00000	859,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		12.00000	14,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,910.00000	1,846,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,909.00000	2,845,000	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		57.00000	47,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		948.00000	1,002,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,441.00000	8,505,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,441.00000	6,505,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,441.00000	4,505,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		7.00000	5,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,448.00000	2,510,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		115.00000	95,000	17.36	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		556.00000	600,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		609.00000	553,000	14.93	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	6.85	Put		50.00000	58,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,561.00000	1,497,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,559.00000	2,495,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,559.00000	3,495,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,491.00000	8,555,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,491.00000	6,555,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,491.00000	4,555,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		6.00000	5,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,497.00000	2,560,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		106.00000	88,000	17.61	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		597.00000	643,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		569.00000	513,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		60.00000	68,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,511.00000	1,447,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,509.00000	2,445,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,509.00000	3,445,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,891.00000	8,955,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,891.00000	6,955,000	35.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,891.00000	4,955,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		3.00000	2,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,894.00000	2,957,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		297.00000	253,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		188.00000	208,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,114.00000	1,051,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		5.00000	6,000	15.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,109.00000	2,045,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,109.00000	3,045,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,941.00000	9,005,000	38.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,941.00000	7,005,000	35.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,941.00000	5,005,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		3.00000	2,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,944.00000	3,007,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		53.00000	44,000	19.83	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		994.00000	1,049,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		271.00000	228,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		212.00000	233,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,065.00000	1,002,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	7,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,059.00000	1,995,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,059.00000	2,995,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,641.00000	7,705,000	37.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,641.00000	5,705,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,642.00000	3,706,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		21.00000	18,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,662.00000	1,723,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,359.00000	4,295,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,711.00000	1,773,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		20.00000	18,000	23.52	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		12.00000	10,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,103.00000	2,165,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		18.00000	16,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,809.00000	1,871,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		11.00000	9,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,152.00000	2,214,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		125.00000	104,000	17.12	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		516.00000	559,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,516.00000	1,577,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		25.00000	22,000	22.53	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		366.00000	402,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		175.00000	147,000	16.13	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,420.00000	1,479,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		29.00000	24,000	22.04	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		147.00000	123,000	16.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		438.00000	478,000	16.63	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,614.00000	1,674,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		23.00000	19,000	23.03	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		331.00000	365,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		190.00000	160,000	15.89	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.44880	7.51340		15.41	6,130,362.40	823	11,407.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		199.00000	178,000	17.61	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		686.00000	729,000	17.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		189.00000	169,000	17.81	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		726.00000	770,000	17.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		211.00000	188,000	17.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		648.00000	689,000	17.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,107.00000	1,159,000	19.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		120.00000	108,000	19.61	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,009.00000	3,073,000	25.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		22.00000	22,000	25.73	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		236.00000	256,000	15.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		449.00000	405,000	15.22	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,019.00000	1,070,000	19.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		132.00000	119,000	19.21	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		336.00000	364,000	15.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		349.00000	313,000	15.61	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		367.00000	397,000	15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		330.00000	296,000	15.81	0.00	0	371.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.55430	7.61770		15.54	1,133,145.00	150	9,050.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		502.00000	460,000	15.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		334.00000	356,000	15.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		478.00000	437,000	15.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		360.00000	383,000	15.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		527.00000	485,000	15.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		309.00000	331,000	15.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.14430	11.29010		12.32	1,404,181.80	126	22,462.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	27.57	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,511.00000	1,656,000	27.57	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	26.65	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,411.00000	1,556,000	26.65	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		1.00000	0,000	27.11	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,461.00000	1,606,000	27.11	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	13/09/2010	Foreign Exchange Future	12.00	Put		716.00000	859,000	20.18	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		6.00000	3,000	20.18	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.30340	11.45010		14.43	7,132,445.40	631	14,181.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		219.00000	171,000	16.38	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		669.00000	768,000	16.38	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		632.00000	728,000	16.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		232.00000	181,000	16.22	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.45630	11.60580		14.83	1,031,067.00	90	1,650.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		443.00000	375,000	15.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		637.00000	719,000	15.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		427.00000	361,000	15.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		671.00000	755,000	15.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		461.00000	390,000	15.58	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		605.00000	684,000	15.58	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		430.00000	490,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		586.00000	496,000	14.83	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,199.00000	1,308,000	17.58	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		255.00000	214,000	17.58	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.61170	11.76080		14.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		605.00000	527,000	15.49	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		694.00000	765,000	15.49	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		586.00000	511,000	15.59	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		725.00000	799,000	15.59	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		623.00000	544,000	15.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		662.00000	732,000	15.39	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			0.08580	0.08630		24.41	1,716.00	20	353.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		374.00000	330,000	23.85	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		34.00000	40,000	23.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08720	0.08770		20.48	0.00	0	391.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		439.00000	409,000	18.95	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		269.00000	289,000	18.95	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		147.00000	132,000	22.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		977.00000	1,012,000	22.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,194.00000	1,147,000	18.24	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		24.00000	27,000	18.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.28400	9.36280		11.65	427,064.00	46	19,993.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,302.00000	2,381,000	31.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		1.00000	0,000	19.91	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		838.00000	916,000	19.91	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,137.00000	1,216,000	22.66	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	22.66	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		640.00000	717,000	18.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		3.00000	1,000	18.08	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		445.00000	519,000	16.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		8.00000	3,000	16.24	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		121.00000	67,000	11.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		58.00000	83,000	11.65	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.42070	9.49960		13.07	188,414.00	20	8,495.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,700.00000	10,779,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,700.00000	8,779,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,700.00000	6,779,000	29.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,701.00000	4,779,000	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		8.00000	5,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,708.00000	2,784,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		32.00000	24,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,732.00000	1,803,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		102.00000	80,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		802.00000	859,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		446.00000	382,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		146.00000	161,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,308.00000	1,229,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		8.00000	8,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		10.00000	7,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,560.00000	2,636,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,750.00000	10,829,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,750.00000	8,829,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,750.00000	6,829,000	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,751.00000	4,829,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		7.00000	5,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,757.00000	2,834,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		30.00000	22,000	20.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,780.00000	1,851,000	20.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		96.00000	74,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		846.00000	903,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		415.00000	351,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		165.00000	180,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,259.00000	1,179,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		9.00000	8,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,450.00000	11,529,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,450.00000	9,529,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,450.00000	7,529,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,450.00000	5,529,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		2.00000	2,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,452.00000	3,531,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	8,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,462.00000	2,537,000	21.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		41.00000	31,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,491.00000	1,560,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		145.00000	115,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		595.00000	644,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		625.00000	555,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		75.00000	84,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,350.00000	11,429,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,350.00000	9,429,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,350.00000	7,429,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,350.00000	5,429,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		3.00000	2,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,353.00000	3,431,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	9,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,364.00000	2,438,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		46.00000	34,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,396.00000	1,463,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		167.00000	134,000	14.82	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		517.00000	563,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		705.00000	633,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		55.00000	62,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,500.00000	10,579,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,500.00000	8,579,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,500.00000	6,579,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,501.00000	4,579,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		11.00000	7,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,511.00000	2,586,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		39.00000	29,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,539.00000	1,608,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		135.00000	107,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		635.00000	686,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		587.00000	517,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		87.00000	96,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,505.00000	1,426,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		5.00000	5,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,600.00000	10,679,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,600.00000	8,679,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,600.00000	6,679,000	29.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,601.00000	4,679,000	24.66	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	12.10	Call		9.00000	6,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,609.00000	2,685,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		35.00000	26,000	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,635.00000	1,705,000	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		117.00000	92,000	15.80	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		717.00000	771,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		514.00000	447,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		114.00000	126,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,406.00000	1,327,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		6.00000	6,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,900.00000	10,979,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,900.00000	8,979,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,900.00000	6,979,000	30.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,900.00000	4,979,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		6.00000	4,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,906.00000	2,983,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		26.00000	19,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,926.00000	1,998,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		79.00000	61,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		979.00000	1,040,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		328.00000	270,000	13.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		228.00000	249,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,112.00000	1,033,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		12.00000	12,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,050.00000	11,129,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,050.00000	9,129,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,050.00000	7,129,000	30.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,050.00000	5,129,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		5.00000	3,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,055.00000	3,132,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		22.00000	15,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,072.00000	2,144,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		65.00000	50,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,115.00000	1,179,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		258.00000	213,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		308.00000	342,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		969.00000	893,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	22,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,350.00000	10,429,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,350.00000	8,429,000	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,350.00000	6,429,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,351.00000	4,429,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,654.00000	1,575,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		4.00000	4,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,400.00000	10,479,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,400.00000	8,479,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,400.00000	6,479,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,401.00000	4,479,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	8,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,413.00000	2,487,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		43.00000	33,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,443.00000	1,512,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		155.00000	124,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		555.00000	603,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		665.00000	593,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		65.00000	72,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,604.00000	1,525,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		4.00000	4,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,450.00000	10,529,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,450.00000	8,529,000	33.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,450.00000	6,529,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,451.00000	4,529,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,555.00000	1,475,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		5.00000	4,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		890.00000	948,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		90.00000	69,000	16.57	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		240.00000	197,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		340.00000	376,000	13.85	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		384.00000	323,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		184.00000	202,000	13.07	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.55180	9.63210		13.57	0.00	0	8,653.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		335.00000	291,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		503.00000	539,000	14.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		319.00000	277,000	14.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		537.00000	575,000	14.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		352.00000	306,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		470.00000	504,000	14.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		328.00000	348,000	13.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		460.00000	400,000	13.53	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		960.00000	1,011,000	16.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		192.00000	163,000	16.27	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,044.00000	1,097,000	16.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		176.00000	149,000	16.59	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.68440	9.76400		13.80	0.00	0	5,000.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		476.00000	426,000	14.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		512.00000	542,000	14.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		458.00000	409,000	14.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		544.00000	575,000	14.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		495.00000	444,000	13.94	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		481.00000	510,000	13.94	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			370.94200	372.57300			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			342.26600	343.87900			92,411,820.00	27	1,261.00
ALBI	On	03/02/2011	Index Future			347.29200	349.70300			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.58660	6.63200		10.22	0.00	0	14,491.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		3.00000	1,000	13.11	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		271.00000	314,000	13.11	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.61250	6.65670		12.36	13,225.00	2	9,832.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		99.00000	85,000	13.80	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		342.00000	373,000	13.80	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		381.00000	414,000	14.04	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		88.00000	76,000	14.04	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.63470	6.67830		12.85	0.00	0	501.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		241.00000	221,000	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		263.00000	286,000	13.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		222.00000	203,000	13.22	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		294.00000	318,000	13.22	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		265.00000	240,000	12.85	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		237.00000	255,000	12.85	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.65620	6.69980		12.95	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		332.00000	306,000	12.95	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		282.00000	300,000	12.95	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		307.00000	286,000	13.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		307.00000	330,000	13.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		358.00000	331,000	12.95	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		258.00000	275,000	12.95	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.87980	6.95050		8.63	0.00	0	70.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		1.00000	0,000	15.08	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		551.00000	620,000	15.08	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.97010	7.04110		11.22	0.00	0	350.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		32.00000	22,000	13.97	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		691.00000	752,000	13.97	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		28.00000	19,000	14.15	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		737.00000	799,000	14.15	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		36.00000	25,000	13.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		645.00000	705,000	13.78	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.14720	7.17990		14.74	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		201.00000	173,000	15.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		21.00000	26,000	15.95	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		161.00000	135,000	15.55	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		31.00000	38,000	15.55	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		244.00000	214,000	16.36	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		14.00000	17,000	16.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.26050	7.29290		15.49	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		380.00000	355,000	15.59	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		137.00000	145,000	15.59	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		348.00000	325,000	15.57	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		155.00000	165,000	15.57	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		412.00000	388,000	15.62	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		119.00000	128,000	15.62	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.07100	150.54400			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.40300	153.23700			0.00	0	0.00
GOVI On	04/11/2010	GOVI			342.88600	344.49000			0.00	0	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		154,900.00000	138,860,000		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		154,800.00000	138,760,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Call		155,000.00000	138,960,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/11/2010	Index Future			398.44100	401.26100			0.00	0	507.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			405.11700	407.98400			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.22000	6.20300			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.23000	6.17700			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.15000	6.11200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.06000	6.01900			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.05000	6.00500			0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			6.04000	5.99800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.05000	6.00000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.17000	6.11000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.31000	6.23900			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.49000	6.42000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.74000	6.65500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.94000	6.85000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/11/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/11/2010	Index Future			338.54700	340.20100			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			343.80700	346.28800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			7.30300	7.21900		4.00	0.00	0	5,192.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,791.00000	5,404,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		6.00000	10,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,008.00000	5,621,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		5.00000	8,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,573.00000	5,187,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		8.00000	12,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		372.00000	484,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,671.00000	1,393,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.37500	7.22700		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,420.00000	2,923,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		489.00000	645,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,594.00000	3,086,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		449.00000	593,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,249.00000	2,763,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		533.00000	699,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.46700	7.25500		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,941.00000	2,362,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		890.00000	1,195,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		3,090.00000	2,496,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		834.00000	1,124,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,795.00000	2,231,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		949.00000	1,269,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.06300	7.99300		10.25	0.00	0	17,545.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		12,180.00000	11,468,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		49.00000	63,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		12,617.00000	11,903,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		41.00000	53,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		11,741.00000	11,032,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		58.00000	75,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		264.00000	330,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		7,792.00000	7,132,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			8.11300	8.01600		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		10,297.00000	9,453,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		755.00000	903,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		10,692.00000	9,838,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		695.00000	833,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		9,904.00000	9,071,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		820.00000	979,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,849.00000	5,478,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,067.00000	1,704,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17500	8.05300		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,052.00000	8,172,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,270.00000	2,618,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		9,401.00000	8,506,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,153.00000	2,487,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		8,707.00000	7,843,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,392.00000	2,757,000	12.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	04/11/2010	Bond Future			1.51100	1.45000			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		748.00000	595,000		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		872.00000	719,000		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		623.00000	471,000		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			2.67400	2.60100			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		5,704.00000	4,755,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		6,320.00000	5,372,000		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		5,084.00000	4,135,000		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			7.17800	7.07100		4.00	0.00	0	1,681.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,058.00000	4,672,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		3.00000	6,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,229.00000	4,842,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	5,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,888.00000	4,502,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	8,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,779.00000	1,478,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		229.00000	318,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		449.00000	598,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	7.25	Call		1,099.00000	859,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,363.00000	2,995,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		42.00000	64,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,437.00000	1,738,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		259.00000	171,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.24200	7.06400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,405.00000	2,895,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		238.00000	339,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,546.00000	3,028,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		213.00000	306,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,242.00000	2,736,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		241.00000	347,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.33400	7.08300		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,792.00000	2,234,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		656.00000	908,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,912.00000	2,343,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		618.00000	859,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,674.00000	2,128,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		696.00000	960,000	4.20	0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.61400	2.51200			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		9,759.00000	7,825,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		10,613.00000	8,679,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.00	Call		8,897.00000	6,963,000		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			7.82800	7.74100		6.25	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		7,665.00000	7,205,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		5.00000	7,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		7,905.00000	7,445,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		3.00000	5,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,424.00000	6,965,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		6.00000	9,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.90300	7.77000		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,304.00000	3,777,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		619.00000	776,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,504.00000	3,967,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		572.00000	719,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,107.00000	3,590,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		669.00000	836,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.99400	7.81900		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,391.00000	2,837,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,265.00000	1,581,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,562.00000	2,994,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,193.00000	1,495,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,223.00000	2,683,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,341.00000	1,671,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.92300	7.82800		7.25	0.00	0	2,466.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Call		8,058.00000	7,499,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		11.00000	16,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,323.00000	7,763,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		8.00000	13,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		7,792.00000	7,234,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		14.00000	20,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.99000	7.85500		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,351.00000	3,759,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		685.00000	874,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,573.00000	3,969,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		630.00000	807,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,133.00000	3,554,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		745.00000	948,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.07500	7.90200		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,647.00000	3,983,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,331.00000	1,641,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,846.00000	4,170,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,259.00000	1,557,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,449.00000	3,800,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,405.00000	1,730,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.07800	6.95400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,277.00000	3,927,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	3,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,411.00000	4,061,000	3.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,143.00000	3,793,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	3,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,089.00000	847,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		253.00000	362,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,936.00000	2,597,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		18.00000	31,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		890.00000	1,135,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		309.00000	202,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.14600	6.93200		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,910.00000	2,426,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		139.00000	218,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,023.00000	2,532,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		125.00000	197,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,796.00000	2,319,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		153.00000	239,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.25800	6.94700		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,863.00000	1,376,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		529.00000	795,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,951.00000	1,452,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		498.00000	752,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,777.00000	1,302,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		563.00000	841,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.99000	7.90600		8.25	0.00	0	810.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		7,992.00000	7,475,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		19.00000	27,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,268.00000	7,749,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		15.00000	21,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		7,716.00000	7,200,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		24.00000	33,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.05100	7.93200		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,435.00000	4,847,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		575.00000	714,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,675.00000	5,078,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		528.00000	658,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,197.00000	4,619,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		624.00000	774,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.13100	7.97900		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,573.00000	3,969,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,509.00000	1,812,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,780.00000	4,163,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,429.00000	1,719,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,369.00000	3,779,000	8.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,594.00000	1,911,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.05900	7.98700		8.75	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		7,863.00000	7,397,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		20.00000	26,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		8,151.00000	7,684,000	9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		16.00000	21,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		7,575.00000	7,111,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		26.00000	34,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.11900	8.01500		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,373.00000	4,851,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		775.00000	922,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,617.00000	5,086,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		717.00000	855,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,132.00000	4,620,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		837.00000	995,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.19200	8.05900		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,426.00000	3,881,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,682.00000	1,976,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,638.00000	4,080,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,590.00000	1,871,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,217.00000	3,686,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,779.00000	2,087,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.02500	7.96700		13.25	0.00	0	23,994.00
R209	On	04/11/2010	Bond Future	9.00	Call		8,774.00000	8,259,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		72.00000	89,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		9,145.00000	8,627,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		61.00000	74,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		8,403.00000	7,891,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		87.00000	107,000	14.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.50	Call		5,085.00000	4,632,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		398.00000	477,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		848.00000	995,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		3,392.00000	3,007,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		10,611.00000	10,087,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		28.00000	36,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		2,981.00000	3,335,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		941.00000	764,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			8.06100	7.98400		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		9,257.00000	8,658,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		725.00000	828,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		9,585.00000	8,980,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		671.00000	767,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		8,928.00000	8,337,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		782.00000	892,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.10600	8.01100		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		6,528.00000	5,944,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,261.00000	2,535,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		6,819.00000	6,224,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,136.00000	2,399,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6,238.00000	5,667,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,391.00000	2,678,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.12200	8.06000		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		7,358.00000	6,997,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,543.00000	3,737,000	16.85	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		7,661.00000	7,294,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,430.00000	3,619,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		6,990.00000	6,635,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,594.00000	3,794,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		16,538.00000	16,046,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,031.00000	1,095,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.66600	2.57400			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		7,045.00000	5,769,000		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		7,684.00000	6,408,000		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		6,401.00000	5,125,000		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			2.45300	2.45100			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,703.00000	1,692,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		1,985.00000	1,973,000		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		1,421.00000	1,409,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.70400	2.59100			0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,908.00000	2,811,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.05	Call		4,374.00000	3,277,000	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		3,440.00000	2,342,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000	0.00	0	0.00
TRT1	On	04/11/2010	Index Future			338.89900	340.48200		0.00	0	100.00
TRT1	On	03/02/2011	Index Future			344.16500	346.57400		0.00	0	0.00
Total for Derivatives :									197,331,863.10	14,227	1,137,431.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.21500	6.15000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.26500	7.20000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.03000	7.97000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.50000	1.45000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.65000	2.58000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.14000	7.06500		0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.60000	2.50000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.78500	7.70500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.88500	7.80500		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			7.04500	6.95000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.95500	7.88000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.02000	7.95500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.99500	7.95000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.65000	2.56000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.42000	2.42000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.57000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									197,331,863.10	14,227	1,137,431.00	