



Daily MTM Report

Daily summary for: 13/09/2010

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			7.13980	7.17300		13.64	1,043,424,651.60	146,142	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,677.00000	8,710,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,677.00000	6,710,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,677.00000	4,710,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,677.00000	2,710,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		323.00000	290,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,323.00000	1,290,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,323.00000	2,290,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,323.00000	3,290,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,627.00000	8,660,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,627.00000	6,660,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,627.00000	4,660,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,627.00000	2,660,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		627.00000	660,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		373.00000	340,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,373.00000	1,340,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,373.00000	2,340,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,373.00000	3,340,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		677.00000	710,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,727.00000	8,760,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,727.00000	6,760,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,727.00000	4,760,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,727.00000	2,760,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		727.00000	760,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		273.00000	240,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,273.00000	1,240,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,273.00000	2,240,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,273.00000	3,240,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,777.00000	8,810,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,777.00000	6,810,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,777.00000	4,810,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,777.00000	2,810,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		777.00000	810,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		223.00000	190,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,223.00000	1,190,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,223.00000	2,190,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,223.00000	3,190,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,877.00000	8,910,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,877.00000	6,910,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,877.00000	4,910,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,877.00000	2,910,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		877.00000	910,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		124.00000	90,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		1.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,123.00000	1,090,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,123.00000	2,090,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,123.00000	3,090,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,927.00000	8,960,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,927.00000	6,960,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,927.00000	4,960,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,927.00000	2,960,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		927.00000	960,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		79.00000	40,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		6.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,073.00000	1,040,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,073.00000	2,040,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,073.00000	3,040,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,977.00000	9,010,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,977.00000	7,010,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,977.00000	5,010,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,977.00000	3,010,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		977.00000	1,010,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		41.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		18.00000	10,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,023.00000	990,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,023.00000	1,990,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,023.00000	2,990,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		9,127.00000	9,160,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		7,127.00000	7,160,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		5,127.00000	5,160,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		3,127.00000	3,160,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		3.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		130.00000	160,000	13.64	16,000.00	100	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		873.00000	840,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		1,873.00000	1,840,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		2,873.00000	2,840,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		9,077.00000	9,110,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		7,077.00000	7,110,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		5,077.00000	5,110,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		3,077.00000	3,110,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		1,077.00000	1,110,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		7.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		84.00000	110,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		923.00000	890,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		1,923.00000	1,890,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		2,923.00000	2,890,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,227.00000	9,260,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,227.00000	7,260,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,227.00000	5,260,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,227.00000	3,260,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,227.00000	1,260,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		227.00000	260,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		773.00000	740,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,773.00000	1,740,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,773.00000	2,740,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		1,127.00000	1,160,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,527.00000	8,560,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,527.00000	6,560,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,527.00000	4,560,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,527.00000	2,560,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		527.00000	560,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		473.00000	440,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,473.00000	1,440,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,473.00000	2,440,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,473.00000	3,440,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,577.00000	8,610,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,577.00000	6,610,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,577.00000	4,610,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,577.00000	2,610,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		577.00000	610,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		423.00000	390,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,423.00000	1,390,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,423.00000	2,390,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,423.00000	3,390,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,827.00000	8,860,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,827.00000	6,860,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,827.00000	4,860,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,827.00000	2,860,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		827.00000	860,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		173.00000	140,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,173.00000	1,140,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,173.00000	2,140,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,173.00000	3,140,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		9,027.00000	9,060,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		7,027.00000	7,060,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		5,027.00000	5,060,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		3,027.00000	3,060,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		1,027.00000	1,060,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		18.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		45.00000	60,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		973.00000	940,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		1,973.00000	1,940,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		2,973.00000	2,940,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,177.00000	9,210,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,177.00000	7,210,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,177.00000	5,210,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,177.00000	3,210,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,177.00000	1,210,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		1.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		178.00000	210,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		823.00000	790,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,823.00000	1,790,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,823.00000	2,790,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		2,127.00000	2,160,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,977.00000	2,010,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,377.00000	1,410,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,527.00000	1,560,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,927.00000	1,960,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,827.00000	1,860,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,427.00000	1,460,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		427.00000	460,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		477.00000	510,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,327.00000	1,360,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	13.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.50	Put		327.00000	360,000	13.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.23640	7.27570		13.88	977,579,748.80	135,092	327,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,674.00000	8,714,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,674.00000	6,714,000	36.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,674.00000	4,714,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2.00000	2,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,676.00000	2,716,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		54.00000	48,000	17.53	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		728.00000	762,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		407.00000	376,000	14.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		81.00000	90,000	14.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,328.00000	1,289,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,326.00000	2,286,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,326.00000	3,286,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		20.00000	18,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,294.00000	1,332,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,724.00000	8,764,000	39.97	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	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,724.00000	6,764,000	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,724.00000	4,764,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2.00000	2,000	25.19	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,726.00000	2,766,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		371.00000	341,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		95.00000	105,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,278.00000	1,239,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,276.00000	2,236,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,276.00000	3,236,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,774.00000	8,814,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,774.00000	6,814,000	36.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,774.00000	4,814,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		2.00000	2,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,776.00000	2,816,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		45.00000	40,000	18.06	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		819.00000	854,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		337.00000	308,000	14.13	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		111.00000	122,000	14.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,228.00000	1,189,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,226.00000	2,186,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,226.00000	3,186,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,824.00000	8,864,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,824.00000	6,864,000	36.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,824.00000	4,864,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,825.00000	2,865,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		41.00000	37,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		865.00000	901,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		304.00000	276,000	14.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		128.00000	140,000	14.07	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,179.00000	1,140,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,176.00000	2,137,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,176.00000	3,136,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		49.00000	44,000	17.80	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		773.00000	808,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,874.00000	8,914,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,874.00000	6,914,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,874.00000	4,914,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,875.00000	2,915,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		38.00000	34,000	18.58	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		912.00000	948,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		273.00000	247,000	14.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		147.00000	161,000	14.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,129.00000	1,090,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,126.00000	2,087,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,126.00000	3,086,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,924.00000	8,964,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,924.00000	6,964,000	36.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,924.00000	4,964,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,925.00000	2,965,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		35.00000	31,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		959.00000	995,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		244.00000	219,000	13.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		168.00000	183,000	13.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,080.00000	1,041,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,076.00000	2,037,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,076.00000	3,036,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,974.00000	9,014,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,974.00000	7,014,000	36.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,974.00000	5,014,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,975.00000	3,015,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		32.00000	29,000	19.10	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,006.00000	1,043,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		216.00000	194,000	13.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		190.00000	208,000	13.88	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	6.25	Call		1,030.00000	991,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		4.00000	5,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,026.00000	1,987,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,026.00000	2,986,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,174.00000	9,214,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,174.00000	7,214,000	37.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,174.00000	5,214,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,175.00000	3,215,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		23.00000	21,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,197.00000	1,235,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		144.00000	128,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		318.00000	342,000	14.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		838.00000	800,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	14,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,826.00000	1,787,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,826.00000	2,786,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,124.00000	9,164,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,124.00000	7,164,000	37.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,124.00000	5,164,000	30.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,125.00000	3,165,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		25.00000	23,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,149.00000	1,187,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		160.00000	142,000	14.67	0.00	0	7,407.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		284.00000	306,000	14.67	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		885.00000	847,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		9.00000	11,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,876.00000	1,837,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,876.00000	2,836,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		19.00000	17,000	20.93	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,343.00000	1,381,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,224.00000	9,264,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,224.00000	7,264,000	37.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,224.00000	5,264,000	31.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,225.00000	3,265,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		21.00000	19,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,245.00000	1,283,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		130.00000	115,000	15.19	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		354.00000	379,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		791.00000	753,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	17,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,776.00000	1,737,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,776.00000	2,736,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		29.00000	26,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,053.00000	1,090,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,574.00000	8,614,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,574.00000	6,614,000	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,574.00000	4,614,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,576.00000	2,616,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		65.00000	58,000	17.01	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		639.00000	672,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		484.00000	451,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		58.00000	65,000	14.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,427.00000	1,388,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,426.00000	2,386,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,426.00000	3,386,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,624.00000	8,664,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,624.00000	6,664,000	35.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,624.00000	4,664,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2.00000	2,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,626.00000	2,666,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		59.00000	53,000	17.27	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		683.00000	717,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		445.00000	413,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		69.00000	77,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,377.00000	1,338,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	2,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,376.00000	2,336,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,376.00000	3,336,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,024.00000	9,064,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,024.00000	7,064,000	37.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,024.00000	5,064,000	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,025.00000	3,065,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		196.00000	174,000	14.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		220.00000	238,000	14.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		982.00000	943,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		6.00000	7,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,976.00000	1,937,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,976.00000	2,936,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,074.00000	9,114,000	39.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,074.00000	7,114,000	37.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,074.00000	5,114,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,075.00000	3,115,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		27.00000	24,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,101.00000	1,138,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		177.00000	157,000	14.40	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		251.00000	271,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		933.00000	895,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		7.00000	9,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,926.00000	1,887,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,926.00000	2,886,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,774.00000	7,814,000	39.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,774.00000	5,814,000	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,774.00000	3,814,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		10.00000	10,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,784.00000	1,824,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,226.00000	4,186,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,834.00000	1,873,000	23.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		10.00000	9,000	23.53	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		5.00000	5,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,229.00000	2,269,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		9.00000	8,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,933.00000	1,972,000	24.06	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		5.00000	4,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,279.00000	2,318,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		72.00000	63,000	16.75	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		596.00000	627,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,636.00000	1,676,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		12.00000	12,000	22.49	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		431.00000	458,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		107.00000	94,000	15.71	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,538.00000	1,577,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		14.00000	13,000	21.97	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		87.00000	77,000	16.23	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		511.00000	541,000	16.23	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,735.00000	1,774,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		11.00000	10,000	23.01	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		392.00000	418,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		118.00000	104,000	15.45	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.33840	7.37710		14.71	119,432,460.00	16,275	34,829.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		145.00000	134,000	17.39	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		768.00000	796,000	17.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		137.00000	126,000	17.60	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		810.00000	838,000	17.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		154.00000	142,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		727.00000	754,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,208.00000	1,241,000	19.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		85.00000	79,000	19.46	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,135.00000	3,175,000	25.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		12.00000	13,000	25.33	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		270.00000	284,000	14.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		347.00000	322,000	14.68	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,117.00000	1,149,000	19.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		94.00000	87,000	19.05	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		390.00000	408,000	15.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		267.00000	246,000	15.33	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		423.00000	443,000	15.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		250.00000	231,000	15.53	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		0.00000	478,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	216,000	15.74	108,000.00	500	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.43860	7.47680		14.83	3,905,265.00	525	10,205.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		397.00000	375,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		370.00000	386,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		377.00000	357,000	15.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		400.00000	418,000	15.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		420.00000	398,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		343.00000	359,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		860.00000	834,000	14.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		83.00000	95,000	14.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			10.99860	11.03520		11.53	154,354,352.40	14,034	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	11.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,765.00000	1,801,000	11.53	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	12.70	Call		0.00000	0,000	11.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,665.00000	1,701,000	11.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	11.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,715.00000	1,751,000	11.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		965.00000	1,001,000	11.53	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	11.53	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.16060	11.18620		12.82	39,363,436.20	3,527	22,141.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		105.00000	96,000	15.14	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		819.00000	835,000	15.14	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		777.00000	792,000	14.98	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		113.00000	103,000	14.98	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.31130	11.33540		13.66	133,337,604.40	11,788	20,346.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		294.00000	277,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		759.00000	766,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		281.00000	265,000	14.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		796.00000	804,000	14.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		308.00000	290,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		723.00000	729,000	14.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		519.00000	522,000	14.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		404.00000	383,000	14.01	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,369.00000	1,383,000	16.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		154.00000	144,000	16.60	0.00	0	870.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.45820	11.48180		13.96	0.00	0	1,500.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		434.00000	415,000	14.70	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		802.00000	807,000	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		419.00000	401,000	14.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		837.00000	843,000	14.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		450.00000	431,000	14.61	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		768.00000	773,000	14.61	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08502	0.08510		20.85	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		242.00000	212,000	20.85	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		22.00000	0,000	20.85	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08640	0.08640		20.88	0.00	0	261.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		356.00000	350,000	19.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		316.00000	310,000	19.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		108.00000	104,000	23.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,068.00000	1,064,000	23.21	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,068.00000	1,067,000	18.34	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		28.00000	27,000	18.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.16150	9.12350		11.75	69,306,747.50	7,565	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,541.00000	2,503,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		1,077.00000	1,039,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,377.00000	1,339,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		877.00000	839,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		677.00000	639,000	11.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		2.00000	0,000	11.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		179.00000	139,000	11.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.30550	9.25150		12.15	1,237,631.50	133	14,068.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,949.00000	10,895,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,949.00000	8,895,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,949.00000	6,895,000	31.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,949.00000	4,895,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,951.00000	2,897,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		12.00000	9,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,961.00000	1,904,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		47.00000	43,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		996.00000	938,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		265.00000	282,000	12.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		214.00000	177,000	12.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,061.00000	1,113,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	8,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		3.00000	2,000	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,802.00000	2,747,000	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	33.93	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	20.25	Put		10,999.00000	10,945,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,999.00000	8,945,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,999.00000	6,945,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,999.00000	4,945,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		3,001.00000	2,947,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		12.00000	9,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		2,011.00000	1,954,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		44.00000	39,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		1,043.00000	984,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		239.00000	254,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		238.00000	199,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,012.00000	1,063,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	8,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,699.00000	11,645,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,699.00000	9,645,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,699.00000	7,645,000	33.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,699.00000	5,645,000	27.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,700.00000	3,646,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,702.00000	2,648,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		17.00000	13,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,716.00000	1,658,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		71.00000	67,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		770.00000	712,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		417.00000	447,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		116.00000	92,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,599.00000	11,545,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,599.00000	9,545,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,599.00000	7,545,000	32.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,599.00000	5,545,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,600.00000	3,546,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		4.00000	3,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,603.00000	2,548,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		19.00000	15,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,618.00000	1,560,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		84.00000	81,000	14.15	0.00	0	750.00

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	9.85	Put		683.00000	626,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		489.00000	524,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		88.00000	69,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,749.00000	10,695,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,749.00000	8,695,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,749.00000	6,695,000	30.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,749.00000	4,695,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		3.00000	2,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,752.00000	2,697,000	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		16.00000	12,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,765.00000	1,707,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		65.00000	61,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		814.00000	756,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		384.00000	411,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		133.00000	106,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,257.00000	1,310,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		6.00000	5,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,849.00000	10,795,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,849.00000	8,795,000	33.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,849.00000	6,795,000	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,849.00000	4,795,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		3.00000	2,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,852.00000	2,797,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		14.00000	11,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,863.00000	1,806,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		55.00000	51,000	15.05	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		904.00000	846,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		321.00000	343,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		170.00000	138,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,159.00000	1,211,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	6,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		11,149.00000	11,095,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		9,149.00000	9,095,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		7,149.00000	7,095,000	31.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		5,149.00000	5,095,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		2.00000	1,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		3,151.00000	3,096,000	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		9.00000	7,000	19.59	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	13/12/2010	Foreign Exchange Future	11.40	Put		2,158.00000	2,102,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		35.00000	30,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,184.00000	1,125,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		184.00000	189,000	12.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		333.00000	284,000	12.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		871.00000	919,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	14,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,299.00000	11,245,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,299.00000	9,245,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,299.00000	7,245,000	32.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,299.00000	5,245,000	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,300.00000	3,246,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		7.00000	5,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,306.00000	2,250,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		28.00000	24,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,327.00000	1,269,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		141.00000	142,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		440.00000	387,000	13.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		735.00000	780,000	12.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		34.00000	25,000	12.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,599.00000	10,545,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,599.00000	8,545,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,599.00000	6,545,000	30.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,599.00000	4,545,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,406.00000	1,459,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	4,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,649.00000	10,595,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,649.00000	8,595,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,649.00000	6,595,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,649.00000	4,595,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		4.00000	3,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,653.00000	2,598,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		18.00000	14,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,667.00000	1,609,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		77.00000	73,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		726.00000	668,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		453.00000	485,000	12.49	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	8.90	Put		102.00000	80,000	12.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,356.00000	1,409,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		5.00000	4,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,699.00000	10,645,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,699.00000	8,645,000	33.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,699.00000	6,645,000	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,699.00000	4,645,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,307.00000	1,359,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	4,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		1,089.00000	1,031,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		40.00000	36,000	15.78	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		129.00000	129,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		478.00000	424,000	13.24	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		219.00000	228,000	12.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		268.00000	223,000	12.15	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.43250	9.37670		13.06	13,441,312.50	1,425	12,144.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		224.00000	228,000	14.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		647.00000	596,000	14.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		213.00000	215,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		686.00000	633,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		237.00000	241,000	14.01	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	14/03/2011	Foreign Exchange Future	9.75	Put		610.00000	559,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		434.00000	388,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		311.00000	320,000	13.22	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,145.00000	1,089,000	16.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		122.00000	121,000	16.06	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,234.00000	1,178,000	16.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		111.00000	110,000	16.38	0.00	0	4,508.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.55660	9.49990		13.17	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		353.00000	351,000	13.85	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		653.00000	594,000	13.85	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		339.00000	336,000	13.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		689.00000	629,000	13.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		368.00000	366,000	13.71	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		618.00000	559,000	13.71	0.00	0	0.00
AL7T	On	04/11/2010	Index Future			374.24400	375.11300			0.00	0	38.00
ALBI	On	04/11/2010	Index Future			345.53800	346.26800			0.00	0	1,308.00
ALBI	On	03/02/2011	Index Future			350.87100	351.07900			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.66290	6.64250		9.48	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		0.00000	0,000	9.48	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		258.00000	237,000	9.48	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.69470	6.66510		11.61	7,565,011.00	1,130	15,346.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		81.00000	83,000	12.22	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		316.00000	288,000	12.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		356.00000	325,000	12.37	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		71.00000	70,000	12.37	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.71160	6.68180		12.31	0.00	0	561.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		228.00000	238,000	12.31	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		246.00000	226,000	12.31	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		209.00000	218,000	12.49	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		277.00000	256,000	12.49	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		252.00000	265,000	12.36	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		220.00000	203,000	12.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.72560	6.69570		12.48	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		312.00000	329,000	12.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		266.00000	253,000	12.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		287.00000	303,000	12.51	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		291.00000	277,000	12.51	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		338.00000	356,000	12.57	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		242.00000	230,000	12.57	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			6.93750	6.94810		10.82	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		0.00000	0,000	10.82	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		552.00000	563,000	10.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.03130	7.03300		11.73	0.00	0	863.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		25.00000	25,000	14.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		692.00000	694,000	14.19	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		22.00000	21,000	14.38	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		739.00000	740,000	14.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		29.00000	28,000	14.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		646.00000	647,000	14.00	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future			7.04910	7.01830		15.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Call		43.00000	49,000	15.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.00	Put		25.00000	0,000	15.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Call		21.00000	0,000	15.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	7.05	Put		53.00000	1,000	15.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Call		78.00000	99,000	15.32	0.00	0	0.00
CHF / ROn	13/09/2010	Foreign Exchange Future	6.95	Put		10.00000	0,000	15.32	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.18780	7.12460		15.42	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		261.00000	296,000	15.57	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		186.00000	158,000	15.57	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		235.00000	267,000	15.52	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		210.00000	179,000	15.52	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		290.00000	327,000	15.61	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		165.00000	139,000	15.61	0.00	0	0.00
CRD1 On	04/11/2010	Index Future			150.72000	150.86900			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			152.93600	153.08700			0.00	0	0.00
GOVI On	04/11/2010	GOVI			346.00900	346.72100			24,220,630.00	7	159.00
GOVI On	04/11/2010	GOVI	329.00	Call		177,210.00000	170,090,000		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		177,110.00000	169,990,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	04/11/2010	GOVI	328.99	Call		177,310.00000	170,190,000	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				399.38500	399.61800	0.00	0	507.00	
ILBI	On	03/02/2011	Index Future				406.09100	406.32500	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				6.07800	6.06000	0.00	0	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.09800	6.07000	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.09100	6.02000	0.00	0	0.00	
JIBAR F	On	15/12/2010	Jibar Tradeable Future				6.00800	5.99000	0.00	0	0.00	
JIBAR F	On	19/01/2011	Jibar Tradeable Future				5.97700	5.95000	0.00	0	0.00	
JIBAR F	On	16/02/2011	Jibar Tradeable Future				5.96100	5.97000	0.00	0	0.00	
JIBAR F	On	16/03/2011	Jibar Tradeable Future				5.96100	5.98000	0.00	0	5,500.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.07500	6.09000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.23900	6.23000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.40800	6.40000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.64000	6.63000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.87000	6.87000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 04/11/2010	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On 04/11/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			342.63100	343.45700			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			347.91900	348.50700			0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.22300	7.18700		4.00	17,188,310.70	135	5,037.00
R157	On	04/11/2010	Bond Future	8.50	Call		5,936.00000	5,769,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2.00000	3,000	4.62	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		6,154.00000	5,987,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	4.64	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		5,718.00000	5,550,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		4.00000	3,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		283.00000	306,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		1,731.00000	1,586,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.29700	7.27400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		3,225.00000	3,135,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		502.00000	513,000	4.59	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,396.00000	3,305,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		459.00000	469,000	4.61	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		3,056.00000	2,967,000	4.56	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		548.00000	560,000	4.56	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.36700	7.38400		4.00	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,552.00000	2,588,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,040.00000	1,005,000	4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		2,693.00000	2,730,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		976.00000	942,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,415.00000	2,449,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,108.00000	1,071,000	4.23	0.00	0	0.00
R186	On	04/11/2010	Bond Future			7.87900	7.83100		10.25	25,798,864.30	202	16,933.00
R186	On	04/11/2010	Bond Future	9.25	Call		13,848.00000	13,340,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		13.00000	13,000	11.94	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		14,291.00000	13,782,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		10.00000	10,000	12.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		13,403.00000	12,895,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		16.00000	16,000	11.87	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		97.00000	105,000	11.28	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		9,329.00000	8,828,000	11.28	0.00	0	7,900.00
R186	On	03/02/2011	Bond Future			7.92700	7.88300		10.75	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		11,442.00000	11,016,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		520.00000	553,000	12.13	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		11,852.00000	11,423,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		475.00000	505,000	12.20	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		11,033.00000	10,610,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		569.00000	605,000	12.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		3,942.00000	4,171,000	10.08	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		2,540.00000	2,310,000	10.08	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			7.97500	7.94800		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		9,770.00000	9,536,000	12.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Put		1,916.00000	1,959,000	12.35	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		10,132.00000	9,895,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,812.00000	1,852,000	12.42	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		9,411.00000	9,180,000	12.28	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,024.00000	2,070,000	12.28	0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.55800	1.55300			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		490.00000	478,000		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		614.00000	602,000		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		366.00000	354,000		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			2.63500	2.63400			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		5,274.00000	5,261,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		5,890.00000	5,877,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		4,654.00000	4,641,000		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			7.10300	7.07400		4.00	7,421,917.12	68	1,691.00
R201	On	04/11/2010	Bond Future	8.50	Call		5,046.00000	4,940,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	2,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		5,216.00000	5,111,000	4.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		4,874.00000	4,769,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		2.00000	3,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Call		1,731.00000	1,632,000	4.24	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.50	Put		192.00000	199,000	4.24	0.00	0	140.00
R201	On	04/11/2010	Bond Future	7.25	Put		403.00000	424,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	7.25	Call		1,042.00000	957,000	4.00	0.00	0	140.00
R201	On	04/11/2010	Bond Future	8.00	Call		3,338.00000	3,233,000	4.48	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.00	Put		28.00000	29,000	4.48	0.00	0	420.00
R201	On	04/11/2010	Bond Future	6.75	Put		1,406.00000	1,476,000	3.79	0.00	0	0.00
R201	On	04/11/2010	Bond Future	6.75	Call		217.00000	181,000	3.79	0.00	0	420.00
R201	On	03/02/2011	Bond Future			7.16900	7.15500		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,119.00000	3,071,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		265.00000	265,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,257.00000	3,209,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		237.00000	237,000	4.46	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		2,957.00000	2,910,000	4.32	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		269.00000	270,000	4.32	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.23900	7.26800		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,351.00000	2,406,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		813.00000	774,000	4.22	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,464.00000	2,520,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		768.00000	730,000	4.24	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,241.00000	2,294,000	4.20	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		861.00000	821,000	4.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.59100	2.59000			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		8,277.00000	8,258,000		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		9,130.00000	9,112,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		7,414.00000	7,395,000		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			7.68300	7.64700		6.25	14,589,836.80	140	1,918.00
R203	On	04/11/2010	Bond Future	9.25	Call		8,164.00000	7,971,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		8,405.00000	8,212,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		7,922.00000	7,729,000	7.05	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	7.05	0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.75800	7.72900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,431.00000	4,297,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		534.00000	550,000	7.13	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,635.00000	4,500,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		491.00000	506,000	7.17	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,229.00000	4,097,000	7.09	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		579.00000	597,000	7.09	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.82900	7.82900		6.25	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,321.00000	3,308,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,245.00000	1,232,000	6.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		3,492.00000	3,479,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,173.00000	1,160,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,154.00000	3,141,000	6.42	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,322.00000	1,309,000	6.42	0.00	0	0.00
R204	On	04/11/2010	Bond Future			7.80000	7.75300		7.25	10,529,696.42	101	2,252.00
R204	On	04/11/2010	Bond Future	9.25	Call		8,499.00000	8,218,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		3.00000	4,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		8,766.00000	8,485,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		3.00000	3,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		8,232.00000	7,951,000	8.19	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		5.00000	6,000	8.19	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.86700	7.82600		7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,439.00000	4,237,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		604.00000	641,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,665.00000	4,460,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		553.00000	587,000	7.77	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,216.00000	4,017,000	7.67	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		659.00000	699,000	7.67	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.93500	7.91900		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,536.00000	4,458,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,317.00000	1,329,000	7.99	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,735.00000	4,656,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,245.00000	1,256,000	8.04	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,339.00000	4,262,000	7.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		1,391.00000	1,405,000	7.94	0.00	0	0.00
R206	On	04/11/2010	Bond Future			6.96800	6.95500		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		4,274.00000	4,237,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		4,408.00000	4,371,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		4,139.00000	4,102,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	7.25	Call		1,052.00000	1,013,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	7.25	Put		219.00000	216,000	3.34	0.00	0	150.00
R206	On	04/11/2010	Bond Future	8.00	Call		2,926.00000	2,888,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.00	Put		11.00000	10,000	3.62	0.00	0	450.00
R206	On	04/11/2010	Bond Future	6.75	Put		856.00000	868,000	3.17	0.00	0	0.00
R206	On	04/11/2010	Bond Future	6.75	Call		272.00000	247,000	3.17	0.00	0	450.00
R206	On	03/02/2011	Bond Future			7.03500	7.04300		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,640.00000	2,653,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		162.00000	154,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,750.00000	2,764,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		144.00000	137,000	3.60	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,529.00000	2,541,000	3.58	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		178.00000	169,000	3.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.11400	7.17900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,475.00000	1,568,000	3.16	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		704.00000	639,000	3.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Call		1,554.00000	1,650,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		663.00000	602,000	3.18	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,397.00000	1,488,000	3.14	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		745.00000	679,000	3.14	0.00	0	0.00
R207	On	04/11/2010	Bond Future			7.86600	7.82900		8.25	0.00	0	810.00
R207	On	04/11/2010	Bond Future	9.25	Call		8,464.00000	8,231,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		7.00000	7,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		8,743.00000	8,509,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		6.00000	5,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		8,186.00000	7,952,000	9.31	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		10.00000	9,000	9.31	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.92800	7.89700		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,570.00000	5,397,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		494.00000	512,000	9.04	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,815.00000	5,640,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		453.00000	468,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,328.00000	5,157,000	8.99	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		540.00000	560,000	8.99	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.99300	7.98400		8.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,506.00000	4,454,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,472.00000	1,474,000	8.81	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,713.00000	4,660,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,392.00000	1,393,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		4,302.00000	4,250,000	8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Put		1,557.00000	1,559,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future			7.88400	7.84700		8.75	28,300,315.60	305	6,325.00
R208	On	04/11/2010	Bond Future	9.25	Call		8,775.00000	8,529,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	5,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		9,066.00000	8,819,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		4.00000	3,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		8,483.00000	8,237,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		7.00000	7,000	9.85	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.94300	7.91000		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		5,872.00000	5,680,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		592.00000	615,000	10.13	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		6,127.00000	5,932,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		545.00000	565,000	10.19	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		5,621.00000	5,430,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		644.00000	668,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.00000	7.98800		9.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		4,683.00000	4,615,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,488.00000	1,496,000	9.60	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,902.00000	4,833,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,402.00000	1,410,000	9.66	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		4,468.00000	4,400,000	9.54	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,578.00000	1,587,000	9.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future			7.83100	7.78300		13.25	4,918,175.10	59	23,873.00
R209	On	04/11/2010	Bond Future	9.00	Call		10,444.00000	9,990,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.00	Put		18.00000	19,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		10,823.00000	10,368,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		14.00000	15,000	15.08	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		10,062.00000	9,608,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		22.00000	23,000	14.91	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Call		6,556.00000	6,117,000	14.14	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.50	Put		145.00000	161,000	14.14	0.00	0	54.00
R209	On	04/11/2010	Bond Future	8.25	Put		373.00000	418,000	13.70	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.25	Call		4,641.00000	4,231,000	13.70	0.00	0	54.00
R209	On	04/11/2010	Bond Future	9.25	Call		12,313.00000	11,857,000	15.41	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.25	Put		6.00000	5,000	15.41	0.00	0	162.00
R209	On	04/11/2010	Bond Future	7.75	Put		1,828.00000	2,030,000	12.81	0.00	0	0.00
R209	On	04/11/2010	Bond Future	7.75	Call		1,513.00000	1,259,000	12.81	0.00	0	162.00
R209	On	03/02/2011	Bond Future			7.86600	7.82100		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		10,526.00000	10,132,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		478.00000	507,000	16.65	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		10,870.00000	10,473,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		439.00000	466,000	16.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		10,182.00000	9,790,000	16.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		519.00000	550,000	16.56	0.00	0	0.00
R209	On	05/05/2011	Bond Future			7.90000	7.86600		14.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		7,410.00000	7,158,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,806.00000	1,870,000	15.50	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		7,721.00000	7,465,000	15.60	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,700.00000	1,761,000	15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Call		7,101.00000	6,853,000	15.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,916.00000	1,985,000	15.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			7.93100	7.87600		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		8,418.00000	8,047,000	16.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,918.00000	3,056,000	16.85	0.00	0	1,000.00
R209	On	04/08/2011	Bond Future	8.55	Call		8,739.00000	8,363,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,824.00000	2,957,000	17.05	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		8,035.00000	7,669,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		2,954.00000	3,097,000	16.43	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		17,998.00000	17,527,000	20.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		807.00000	845,000	20.00	0.00	0	1,000.00
R210	On	04/11/2010	Bond Future			2.60400	2.59400			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		6,766.00000	6,627,000		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		7,405.00000	7,266,000		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		6,122.00000	5,983,000		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			2.40300	2.40200			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		1,985.00000	1,980,000		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		2,267.00000	2,261,000		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		1,703.00000	1,697,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			2.67600	2.67500			0.00	0	1,080.00
R212	On	04/11/2010	Bond Future	3.00	Call		3,091.00000	3,082,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		3,557.00000	3,547,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		2,623.00000	2,613,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	04/11/2010	Index Future			341.93900	342.70600			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			346.96700	347.74400			0.00	0	0.00

Total for Derivatives : **2,696,039,966.94** **339,253** **1,023,896.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.13000	6.09000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.18000	7.14000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.85000	7.79500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.48000	1.48000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.60000	2.60000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.06500	7.03500			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	07/12/2033	Spot Bond			2.57000	2.57000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.64000	7.59500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.76000	7.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.93000	6.90500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			7.83000	7.78500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.85000	7.81000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.81000	7.76000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.58000	2.57000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.35000	2.35000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.64000	2.64000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									2,696,039,966.94	339,253	1,023,896.00	