



# Daily MTM Report

Daily summary for: 22/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.65590	7.58960		15.91	65,052,182.30	8,497	213,515.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,260.00000	8,194,000	41.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,260.00000	6,194,000	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	28.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,260.00000	4,194,000	28.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		9.00000	10,000	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,269.00000	2,204,000	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		762.00000	824,000	16.01	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		22.00000	18,000	16.01	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,741.00000	1,807,000	21.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	21.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,740.00000	2,806,000	25.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,740.00000	3,806,000	21.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,210.00000	8,144,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,210.00000	6,144,000	35.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,210.00000	4,144,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		10.00000	11,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,220.00000	2,155,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		162.00000	180,000	16.71	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		372.00000	324,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		808.00000	870,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		18.00000	14,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,791.00000	1,857,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,790.00000	2,856,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,790.00000	3,856,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		149.00000	165,000	16.97	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		409.00000	359,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,310.00000	8,244,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,310.00000	6,244,000	35.49	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,310.00000	4,244,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		8.00000	9,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,318.00000	2,253,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		137.00000	151,000	17.23	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		447.00000	395,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		718.00000	778,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		28.00000	22,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,691.00000	1,757,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,690.00000	2,756,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,690.00000	3,756,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,360.00000	8,294,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,360.00000	6,294,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,360.00000	4,294,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		8.00000	8,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,368.00000	2,302,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		126.00000	139,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		486.00000	433,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		674.00000	733,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		34.00000	27,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,641.00000	1,707,000	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,640.00000	2,706,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,640.00000	3,706,000	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,460.00000	8,394,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,460.00000	6,394,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,460.00000	4,394,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		6.00000	7,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,466.00000	2,401,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		106.00000	117,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		566.00000	511,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		590.00000	646,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		50.00000	40,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,541.00000	1,608,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	2,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,540.00000	2,606,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,540.00000	3,606,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.94	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	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,510.00000	8,444,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,510.00000	6,444,000	36.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,510.00000	4,444,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		6.00000	6,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,516.00000	2,450,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		98.00000	107,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		608.00000	551,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		549.00000	604,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		59.00000	48,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,492.00000	1,558,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,490.00000	2,556,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,490.00000	3,556,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,560.00000	8,494,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,560.00000	6,494,000	36.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,560.00000	4,494,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		5.00000	6,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,565.00000	2,500,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		90.00000	99,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		650.00000	593,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		510.00000	563,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		70.00000	57,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,442.00000	1,508,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,440.00000	2,506,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,440.00000	3,506,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,710.00000	8,644,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,710.00000	6,644,000	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,710.00000	4,644,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,714.00000	2,648,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		402.00000	448,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		112.00000	92,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,293.00000	1,359,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,290.00000	2,356,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,290.00000	3,356,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,660.00000	8,594,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,660.00000	6,594,000	36.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,660.00000	4,594,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		4.00000	5,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,664.00000	2,599,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		77.00000	84,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		737.00000	678,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		437.00000	485,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		97.00000	79,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,342.00000	1,409,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	3,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,340.00000	2,406,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,340.00000	3,406,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,810.00000	8,744,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,810.00000	6,744,000	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,810.00000	4,744,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,813.00000	2,747,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		61.00000	66,000	19.88	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		871.00000	810,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		338.00000	379,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		148.00000	123,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,194.00000	1,260,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		4.00000	4,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,190.00000	2,256,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,190.00000	3,256,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		71.00000	77,000	19.35	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		781.00000	721,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,110.00000	8,044,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,110.00000	6,044,000	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,110.00000	4,044,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		12.00000	13,000	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,122.00000	2,057,000	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		193.00000	215,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		303.00000	259,000	16.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		901.00000	965,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	9,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,890.00000	1,957,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,890.00000	2,956,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,890.00000	3,956,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,160.00000	8,094,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,160.00000	6,094,000	35.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,160.00000	4,094,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		11.00000	12,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,171.00000	2,106,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		177.00000	197,000	16.44	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		337.00000	291,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		854.00000	917,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	11,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,840.00000	1,907,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,840.00000	2,906,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,840.00000	3,906,000	21.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,410.00000	8,344,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,410.00000	6,344,000	35.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,410.00000	4,344,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		7.00000	7,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,417.00000	2,351,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		115.00000	127,000	17.76	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		525.00000	471,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		631.00000	689,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		41.00000	33,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,591.00000	1,657,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,590.00000	2,656,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,590.00000	3,656,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,610.00000	8,544,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,610.00000	6,544,000	36.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,610.00000	4,544,000	29.98	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		5.00000	5,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,615.00000	2,549,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		83.00000	91,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		693.00000	635,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		473.00000	523,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		83.00000	67,000	15.97	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,392.00000	1,458,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,390.00000	2,456,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,390.00000	3,456,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,760.00000	8,694,000	41.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,760.00000	6,694,000	36.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,760.00000	4,694,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,764.00000	2,698,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		66.00000	71,000	19.61	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		826.00000	765,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		369.00000	412,000	15.95	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		129.00000	106,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,243.00000	1,309,000	18.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,240.00000	2,306,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,240.00000	3,306,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		19.00000	20,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,729.00000	1,664,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		23.00000	24,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,583.00000	1,518,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,009.00000	946,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		49.00000	52,000	20.67	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,150.00000	1,086,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		40.00000	42,000	21.46	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		24.00000	25,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,534.00000	1,469,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		27.00000	28,000	23.04	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,437.00000	1,372,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		45.00000	49,000	20.93	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,055.00000	993,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		240.00000	204,000	15.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		230.00000	260,000	15.92	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		211.00000	235,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		271.00000	229,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		962.00000	901,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		52.00000	57,000	20.40	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.76750	7.69960		16.59	33,889,602.50	4,363	23,884.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,250.00000	8,183,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,251.00000	6,184,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	12,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,262.00000	4,195,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		52.00000	54,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,302.00000	2,237,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		274.00000	292,000	17.41	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		524.00000	475,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		824.00000	879,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		74.00000	62,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,757.00000	1,825,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	8,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,751.00000	2,819,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,750.00000	3,818,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		151.00000	159,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,001.00000	942,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,300.00000	8,233,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,301.00000	6,234,000	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		11.00000	12,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,311.00000	4,245,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		50.00000	52,000	25.38	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,350.00000	2,285,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		784.00000	838,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		84.00000	71,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,708.00000	1,775,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,701.00000	2,769,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,700.00000	3,768,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,350.00000	8,283,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,351.00000	6,284,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		10.00000	11,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,360.00000	4,294,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		48.00000	49,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,398.00000	2,332,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		247.00000	263,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		597.00000	546,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		746.00000	799,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	82,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,659.00000	1,726,000	18.59	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	6.05	Put		9.00000	9,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,651.00000	2,719,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,650.00000	3,718,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,400.00000	8,333,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,401.00000	6,334,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	10,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,410.00000	4,343,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		46.00000	48,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,446.00000	2,381,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		234.00000	249,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		634.00000	582,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		709.00000	760,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		109.00000	93,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,610.00000	1,677,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	10,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,601.00000	2,669,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,600.00000	3,668,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		260.00000	277,000	17.61	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		560.00000	510,000	17.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,450.00000	8,383,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,451.00000	6,384,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		9.00000	9,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,459.00000	4,392,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		44.00000	46,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,494.00000	2,429,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		223.00000	237,000	18.22	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		673.00000	620,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		674.00000	722,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		124.00000	105,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,561.00000	1,628,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	11,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,551.00000	2,619,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,550.00000	3,618,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,500.00000	8,433,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,501.00000	6,434,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		8.00000	9,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,508.00000	4,442,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		43.00000	44,000	25.88	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	10.20	Put		2,543.00000	2,477,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		212.00000	225,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		712.00000	658,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		639.00000	686,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		139.00000	119,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,512.00000	1,579,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	12,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,501.00000	2,569,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,500.00000	3,568,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,550.00000	8,483,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,551.00000	6,484,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	8,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,558.00000	4,491,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		41.00000	42,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,591.00000	2,525,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		201.00000	214,000	18.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		751.00000	697,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		605.00000	651,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		155.00000	134,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,464.00000	1,530,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	13,000	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,452.00000	2,519,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,450.00000	3,518,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,750.00000	8,683,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,751.00000	6,684,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		6.00000	6,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,756.00000	4,689,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		35.00000	36,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,785.00000	2,719,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		166.00000	175,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		916.00000	858,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		484.00000	521,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		234.00000	204,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,270.00000	1,336,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	19,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,253.00000	2,320,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,250.00000	3,318,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,700.00000	8,633,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.90	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	14.40	Put		6,701.00000	6,634,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		6.00000	7,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,706.00000	4,640,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		37.00000	38,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,737.00000	2,671,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		174.00000	184,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		874.00000	817,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		512.00000	552,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		212.00000	185,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,318.00000	1,384,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	17,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,302.00000	2,370,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,300.00000	3,368,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		145.00000	152,000	20.06	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,045.00000	985,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,800.00000	8,733,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,801.00000	6,734,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	6,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,806.00000	4,739,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		34.00000	35,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,834.00000	2,768,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		158.00000	167,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		958.00000	900,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		456.00000	492,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		256.00000	225,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,223.00000	1,288,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	21,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,203.00000	2,271,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	4,000	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,200.00000	3,268,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		192.00000	203,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		792.00000	736,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,150.00000	8,083,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,151.00000	6,084,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		13.00000	14,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,163.00000	4,097,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		56.00000	58,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,206.00000	2,141,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		305.00000	326,000	17.00	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		455.00000	409,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		905.00000	963,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		55.00000	46,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,856.00000	1,923,000	19.53	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	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,851.00000	2,918,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,850.00000	3,918,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,200.00000	8,133,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,201.00000	6,134,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		12.00000	13,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,212.00000	4,146,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		54.00000	56,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,254.00000	2,189,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		289.00000	308,000	17.20	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		489.00000	441,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		864.00000	920,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		64.00000	53,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,807.00000	1,874,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,801.00000	2,868,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,800.00000	3,868,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,600.00000	8,533,000	31.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,601.00000	6,534,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		7.00000	8,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,607.00000	4,541,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		39.00000	41,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,639.00000	2,574,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		573.00000	617,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		173.00000	150,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,415.00000	1,481,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	14,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,402.00000	2,470,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,400.00000	3,468,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,650.00000	8,583,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,651.00000	6,584,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	7,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,657.00000	4,590,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		38.00000	39,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,688.00000	2,622,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		183.00000	193,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		833.00000	776,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		542.00000	584,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		192.00000	167,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,367.00000	1,433,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		17.00000	16,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,352.00000	2,420,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,350.00000	3,418,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,350.00000	7,283,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	3,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,352.00000	5,286,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		23.00000	24,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,373.00000	3,307,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		99.00000	103,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,449.00000	1,386,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,650.00000	4,718,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,496.00000	1,432,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		96.00000	99,000	22.10	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		72.00000	74,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,872.00000	1,807,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		89.00000	92,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,589.00000	1,525,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		70.00000	72,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,920.00000	1,855,000	23.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		321.00000	344,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		421.00000	377,000	16.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.87770	7.80790		16.91	787,770.00	100	750.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		389.00000	411,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		581.00000	533,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		374.00000	395,000	17.59	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		616.00000	567,000	17.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		405.00000	428,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		547.00000	500,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		956.00000	899,000	19.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		264.00000	277,000	19.13	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,773.00000	2,705,000	25.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		81.00000	83,000	25.33	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.98860	7.91700		17.25	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		765.00000	807,000	16.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		298.00000	268,000	16.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		737.00000	778,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		320.00000	289,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		793.00000	837,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		276.00000	248,000	16.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.32670	11.24640		14.72	13,558,059.90	1,197	19,555.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		59.00000	57,000	20.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,613.00000	1,530,000	20.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		65.00000	63,000	19.94	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	Put		1,519.00000	1,436,000	19.94	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		61.00000	60,000	20.13	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,565.00000	1,483,000	20.13	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.49360	11.40960		15.61	4,769,844.00	415	11,907.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		350.00000	358,000	16.69	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		840.00000	764,000	16.69	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		804.00000	729,000	16.56	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		364.00000	373,000	16.56	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.65800	11.56970		15.95	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		574.00000	580,000	16.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		804.00000	722,000	16.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		558.00000	563,000	16.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		838.00000	755,000	16.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		591.00000	598,000	16.17	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		771.00000	690,000	16.17	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08460	0.08340		18.22	0.00	0	10.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		356.00000	405,000	19.66	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		306.00000	235,000	19.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08600	0.08470		22.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		460.00000	501,000	21.18	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		590.00000	501,000	21.18	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		222.00000	238,000	24.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,352.00000	1,238,000	24.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		989.00000	1,090,000	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		119.00000	90,000	18.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.40870	9.39960		13.50	19,777,087.40	2,102	18,222.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		11.00000	11,000	22.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,276.00000	2,267,000	22.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		71.00000	69,000	17.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		871.00000	860,000	17.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,147.00000	1,137,000	18.58	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		47.00000	46,000	18.58	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		695.00000	684,000	16.27	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		95.00000	93,000	16.27	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		529.00000	518,000	15.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		129.00000	127,000	15.35	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		298.00000	299,000	13.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		198.00000	190,000	13.53	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.55250	9.54130		14.35	3,754,132.50	393	5,987.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,659.00000	10,648,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,659.00000	8,648,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,660.00000	6,649,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		10.00000	9,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,669.00000	4,657,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		47.00000	46,000	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,706.00000	2,694,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		95.00000	93,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,754.00000	1,741,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		204.00000	202,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		863.00000	850,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		562.00000	564,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		221.00000	212,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,368.00000	1,378,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		27.00000	26,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		53.00000	52,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,562.00000	2,550,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,709.00000	10,698,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,709.00000	8,698,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,710.00000	6,699,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		9.00000	9,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,718.00000	4,707,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		46.00000	45,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,755.00000	2,743,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		92.00000	90,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,801.00000	1,788,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		195.00000	193,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		904.00000	891,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		533.00000	534,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		242.00000	232,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,320.00000	1,330,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		29.00000	28,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,409.00000	11,398,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,409.00000	9,398,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,410.00000	7,399,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		4.00000	3,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,413.00000	5,401,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		29.00000	28,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,438.00000	3,426,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		56.00000	55,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,465.00000	2,453,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		112.00000	110,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,521.00000	1,508,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		257.00000	255,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		666.00000	653,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		726.00000	730,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		135.00000	128,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,309.00000	11,298,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	27.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,309.00000	9,298,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,310.00000	7,299,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	4,000	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,313.00000	5,302,000	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		31.00000	30,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,340.00000	3,328,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		61.00000	60,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,370.00000	2,358,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		120.00000	119,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,429.00000	1,417,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		282.00000	281,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		591.00000	579,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		798.00000	804,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		107.00000	102,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,459.00000	10,448,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,459.00000	8,448,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,460.00000	6,449,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		12.00000	12,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,471.00000	4,460,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		54.00000	53,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,513.00000	2,501,000	22.62	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	11.00	Call		108.00000	107,000	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,567.00000	1,555,000	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		245.00000	243,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		704.00000	691,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		691.00000	695,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		150.00000	143,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,560.00000	1,570,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	18,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,559.00000	10,548,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,559.00000	8,548,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,560.00000	6,549,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		11.00000	10,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,570.00000	4,558,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		51.00000	50,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,610.00000	2,598,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		101.00000	100,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,660.00000	1,648,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		223.00000	221,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		782.00000	769,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		624.00000	627,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		183.00000	175,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,464.00000	1,474,000	14.97	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	8.10	Put		23.00000	22,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,859.00000	10,848,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,859.00000	8,848,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,860.00000	6,849,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		7.00000	7,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,866.00000	4,855,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		41.00000	40,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,900.00000	2,888,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		84.00000	82,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,943.00000	1,930,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		171.00000	170,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,030.00000	1,018,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		451.00000	452,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		310.00000	300,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,179.00000	1,188,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		38.00000	36,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,009.00000	10,998,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,009.00000	8,998,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,010.00000	6,999,000	26.43	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	14.55	Call		6.00000	6,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,015.00000	5,004,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		37.00000	36,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,046.00000	3,034,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		77.00000	75,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,086.00000	2,073,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		152.00000	150,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,161.00000	1,148,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		380.00000	379,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		389.00000	377,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,040.00000	1,048,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		49.00000	46,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,309.00000	10,298,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,309.00000	8,298,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,310.00000	6,299,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		15.00000	14,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,324.00000	4,312,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,706.00000	1,716,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		15.00000	14,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,359.00000	10,348,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.89	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,359.00000	8,348,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,360.00000	6,349,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		14.00000	13,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,373.00000	4,361,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		59.00000	58,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,418.00000	2,406,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		116.00000	114,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,475.00000	1,462,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		269.00000	267,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		628.00000	615,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		762.00000	767,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		121.00000	115,000	13.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,657.00000	1,668,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	16,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,409.00000	10,398,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,409.00000	8,398,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,410.00000	6,399,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		13.00000	13,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,422.00000	4,411,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,608.00000	1,619,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		17.00000	17,000	15.52	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	10.30	Put		946.00000	933,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		187.00000	185,000	17.07	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.69460	9.68060		14.71	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		448.00000	446,000	15.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		567.00000	551,000	15.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		432.00000	430,000	15.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		601.00000	585,000	15.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		465.00000	464,000	14.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		534.00000	519,000	14.86	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			350.21000	350.78900			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.71400	320.12900			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			325.03100	325.45300			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.66060	6.62130		13.10	8,638,798.20	1,297	9,681.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		81.00000	87,000	14.17	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		360.00000	326,000	14.17	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.68520	6.64460		14.01	3,984,379.20	596	8,256.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		177.00000	184,000	14.86	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		432.00000	399,000	14.86	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		469.00000	435,000	15.07	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		164.00000	170,000	15.07	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.70760	6.66540		14.40	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		316.00000	329,000	14.29	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		351.00000	321,000	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		298.00000	308,000	14.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		383.00000	350,000	14.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		337.00000	351,000	14.18	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		322.00000	293,000	14.18	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.49260	7.44430		9.62	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		117.00000	134,000	9.62	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		173.00000	141,000	9.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.59210	7.54210		11.28	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		180.00000	194,000	11.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		338.00000	302,000	11.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		165.00000	178,000	11.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		373.00000	336,000	11.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		197.00000	212,000	11.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		305.00000	270,000	11.45	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.37500	141.45700			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.72600	143.81000			0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.04600	321.45100		6.57	0.00	0	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		67,387.00000	63,970,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		8,877.00000	9,510,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			326.38500	326.79700			0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		22,030.00000	26,150,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	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
GOVI	On	04/11/2010	GOVI	329.01	Put	22,130.00000	26,250,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put	21,930.00000	26,050,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	05/08/2010	Index Future			382.23200	380.86700		0.00	0	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900	0.36	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	21/07/2010	Jibar Tradeable Future			6.55300	6.55300		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.46600	6.46600		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.39400	6.39400		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.38300	6.38300		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.38300	6.38300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.38400	6.38400			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.45400	6.45400			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.60700	6.60700			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.95800	6.95800			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.20600	7.20600			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.47700	7.47700			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.50500	7.50500			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			312.06000	312.53800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.25000	317.73500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.94800	7.93800		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,771.00000	3,724,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		23.00000	23,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,692.00000	2,645,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		82.00000	82,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,878.00000	4,831,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	6,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		243.00000	247,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,701.00000	1,658,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,188.00000	2,226,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		104.00000	95,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.02500	8.01500		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,683.00000	2,646,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		534.00000	542,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,852.00000	2,814,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		484.00000	491,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,518.00000	2,482,000	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
R157	On	04/11/2010	Bond Future	8.45	Put		588.00000	597,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,729.00000	2,761,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		393.00000	380,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.07900	8.06800		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,238.00000	1,215,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,956.00000	1,980,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,340.00000	1,315,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,844.00000	1,865,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,141.00000	1,119,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,073.00000	2,098,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.99400	8.97400		10.00	0.00	0	19,126.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,228.00000	3,077,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		702.00000	737,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		775.00000	704,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,889.00000	3,004,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,992.00000	6,811,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		101.00000	106,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,009.00000	8,824,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		33.00000	34,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,768.00000	1,652,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,526.00000	1,596,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,798.00000	4,950,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		255.00000	222,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.05900	9.03900		10.75	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	04/11/2010	Bond Future	9.25	Call		4,221.00000	4,099,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,312.00000	2,373,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,495.00000	4,370,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,141.00000	2,199,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,950.00000	3,832,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,489.00000	2,554,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,612.00000	4,717,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,917.00000	1,839,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.11000	9.08900		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,537.00000	3,437,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,345.00000	4,435,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,768.00000	3,664,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,121.00000	4,207,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,315.00000	3,219,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,581.00000	4,675,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.84700	7.82700		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,244.00000	4,170,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.92000	7.89900		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,434.00000	2,373,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		345.00000	358,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,573.00000	2,511,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		313.00000	325,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,298.00000	2,238,000	4.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		381.00000	395,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.96600	7.94300		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,321.00000	1,278,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,132.00000	1,165,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,416.00000	1,372,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,061.00000	1,093,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,229.00000	1,188,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,206.00000	1,241,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.60300	8.58300		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,448.00000	3,348,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		70.00000	74,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.68900	8.66900		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,480.00000	3,399,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		618.00000	638,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,669.00000	3,586,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		566.00000	583,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,295.00000	3,216,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		675.00000	697,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.75800	8.73700		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,469.00000	1,422,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,630.00000	2,685,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,581.00000	1,532,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,495.00000	2,548,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,361.00000	1,317,000	6.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		2,769.00000	2,827,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.70000	8.67000		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,366.00000	3,207,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		123.00000	136,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,062.00000	962,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		891.00000	962,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,222.00000	1,115,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		766.00000	830,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,622.00000	2,762,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		183.00000	152,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.77900	8.74800		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,507.00000	3,376,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		763.00000	804,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,710.00000	3,576,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		698.00000	736,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,313.00000	3,185,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		837.00000	882,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.84000	8.80800		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,489.00000	1,417,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,180.00000	3,282,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,607.00000	1,531,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,021.00000	3,119,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,377.00000	1,309,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,346.00000	3,452,000	7.25	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	05/08/2010	Bond Future			7.76200	7.73200		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,655.00000	3,567,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	1,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.84000	7.80700		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,103.00000	2,027,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		214.00000	229,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,216.00000	2,139,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		193.00000	207,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,991.00000	1,917,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		237.00000	254,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.88700	7.85100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,156.00000	1,102,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		775.00000	813,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,232.00000	1,176,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		724.00000	760,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,083.00000	1,031,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		830.00000	870,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.76800	8.73900		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,432.00000	4,265,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		52.00000	57,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,131.00000	2,975,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		159.00000	175,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,090.00000	3,240,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		123.00000	101,000	7.36	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.84000	8.80900		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,450.00000	3,317,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		931.00000	978,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,654.00000	3,518,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		855.00000	899,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,250.00000	3,121,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,012.00000	1,063,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.89600	8.86400		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,049.00000	1,960,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,701.00000	2,794,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,193.00000	2,100,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,558.00000	2,647,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,911.00000	1,826,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,851.00000	2,948,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.82600	8.80600		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,225.00000	4,106,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		74.00000	79,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.89600	8.87600		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,333.00000	3,244,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,105.00000	1,137,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,537.00000	3,446,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,017.00000	1,047,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,133.00000	3,047,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,198.00000	1,233,000	9.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future			8.95100	8.92900		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,008.00000	1,945,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,082.00000	3,150,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,151.00000	2,085,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,923.00000	2,988,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,870.00000	1,810,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,248.00000	3,318,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.94600	8.91600		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		803.00000	709,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,118.00000	2,258,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.99600	8.96500		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,753.00000	2,617,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,483.00000	2,586,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,961.00000	2,820,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,309.00000	2,407,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,552.00000	2,422,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,668.00000	2,777,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.03400	9.00200		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,295.00000	3,161,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,310.00000	3,421,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,499.00000	3,361,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,132.00000	3,239,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,097.00000	2,968,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,498.00000	3,614,000	13.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/08/2010	Index Future			317.18300	317.58300			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.45800	322.86400			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>154,211,856.00</b>	<b>18,960</b>	<b>521,673.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.84500	6.81500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.91500	7.89500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.96000	8.93500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.81000	7.78500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.56000	8.53500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.66000	8.62500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.72000	7.68500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.73500	8.70000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.78500	8.76500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.92000	8.89000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Grand Total:</b>							<b>154,211,856.00</b>	<b>18,960</b>	<b>521,673.00</b>