



# Daily MTM Report

Daily summary for: 24/06/2010

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			7.73220	7.66540		16.51	102,745,473.60	13,288	203,765.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,185.00000	8,118,000	41.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,185.00000	6,118,000	35.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	28.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,185.00000	4,118,000	28.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		9.00000	12,000	26.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,194.00000	2,130,000	26.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		833.00000	895,000	16.13	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		18.00000	13,000	16.13	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,816.00000	1,883,000	22.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	22.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,815.00000	2,882,000	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,815.00000	3,882,000	21.43	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,135.00000	8,068,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,135.00000	6,068,000	35.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,135.00000	4,068,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		10.00000	13,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,145.00000	2,081,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		188.00000	212,000	16.77	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		323.00000	280,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		880.00000	942,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		15.00000	10,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,866.00000	1,933,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,865.00000	2,932,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,865.00000	3,932,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		172.00000	195,000	17.03	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		357.00000	313,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,235.00000	8,168,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,235.00000	6,168,000	35.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,235.00000	4,168,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		8.00000	11,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,243.00000	2,179,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		158.00000	179,000	17.29	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		393.00000	347,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		787.00000	849,000	16.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		22.00000	17,000	16.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,767.00000	1,833,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,765.00000	2,832,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,765.00000	3,832,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,285.00000	8,218,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,285.00000	6,218,000	35.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,285.00000	4,218,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		8.00000	10,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,293.00000	2,228,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		145.00000	164,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		430.00000	382,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		742.00000	803,000	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	6.95	Put		27.00000	21,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,717.00000	1,783,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,715.00000	2,782,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,715.00000	3,782,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,385.00000	8,318,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,385.00000	6,318,000	35.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,385.00000	4,318,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		6.00000	8,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,391.00000	2,326,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		122.00000	138,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		507.00000	456,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		655.00000	713,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		40.00000	31,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,617.00000	1,684,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,615.00000	2,682,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,615.00000	3,682,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.63	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	16.10	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,435.00000	8,368,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,435.00000	6,368,000	36.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,435.00000	4,368,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		6.00000	7,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,441.00000	2,375,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		112.00000	127,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		547.00000	495,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		613.00000	670,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		48.00000	38,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,567.00000	1,634,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,565.00000	2,632,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,565.00000	3,632,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,485.00000	8,418,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,485.00000	6,418,000	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,485.00000	4,418,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		5.00000	7,000	27.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,490.00000	2,425,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		103.00000	117,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		588.00000	535,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		572.00000	628,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		57.00000	46,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,517.00000	1,584,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,515.00000	2,582,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,515.00000	3,582,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,635.00000	8,568,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,635.00000	6,568,000	36.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,635.00000	4,568,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		4.00000	5,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,639.00000	2,573,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		458.00000	508,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		93.00000	76,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,368.00000	1,435,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,366.00000	2,432,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	24.91	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	4.30	Call		3,365.00000	3,432,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,585.00000	8,518,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,585.00000	6,518,000	36.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,585.00000	4,518,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		4.00000	6,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,589.00000	2,524,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		87.00000	99,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		672.00000	617,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		494.00000	547,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		79.00000	65,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,418.00000	1,485,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,416.00000	2,482,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,415.00000	3,482,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,735.00000	8,668,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,735.00000	6,668,000	37.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.68	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		4,735.00000	4,668,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		3.00000	4,000	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,738.00000	2,672,000	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		68.00000	78,000	19.85	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		803.00000	746,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		388.00000	435,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		123.00000	103,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,269.00000	1,336,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		4.00000	4,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,266.00000	2,332,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,265.00000	3,332,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		80.00000	91,000	19.34	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		715.00000	659,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,035.00000	7,968,000	41.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,035.00000	5,968,000	34.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,035.00000	3,968,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		12.00000	15,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,047.00000	1,983,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		224.00000	256,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		259.00000	224,000	16.49	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	6.70	Call		974.00000	1,039,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		9.00000	7,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,966.00000	2,033,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,965.00000	3,032,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,965.00000	4,032,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,085.00000	8,018,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,085.00000	6,018,000	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,085.00000	4,018,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		11.00000	14,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,096.00000	2,032,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		205.00000	231,000	16.51	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		290.00000	249,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		927.00000	990,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	8,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,916.00000	1,983,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,915.00000	2,982,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,915.00000	3,982,000	20.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,335.00000	8,268,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,335.00000	6,268,000	35.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,335.00000	4,268,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		7.00000	9,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,342.00000	2,277,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		133.00000	151,000	17.80	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		468.00000	419,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		698.00000	758,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		33.00000	26,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,667.00000	1,734,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,665.00000	2,732,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,665.00000	3,732,000	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,535.00000	8,468,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,535.00000	6,468,000	36.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,535.00000	4,468,000	30.05	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	6,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,540.00000	2,474,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		95.00000	107,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		630.00000	575,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		533.00000	587,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		68.00000	55,000	16.28	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,468.00000	1,534,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,465.00000	2,532,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,465.00000	3,532,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,685.00000	8,618,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,685.00000	6,618,000	36.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,685.00000	4,618,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		4.00000	5,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,689.00000	2,623,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		74.00000	84,000	19.60	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		759.00000	702,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		422.00000	471,000	16.35	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		107.00000	89,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,319.00000	1,385,000	18.98	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	6.35	Put		4.00000	3,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,316.00000	2,382,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,315.00000	3,382,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		20.00000	23,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,655.00000	1,591,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		24.00000	27,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,509.00000	1,445,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		939.00000	880,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		54.00000	62,000	20.63	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,078.00000	1,017,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		43.00000	49,000	21.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		25.00000	29,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,460.00000	1,397,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		28.00000	33,000	22.94	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,363.00000	1,301,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		50.00000	57,000	20.88	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		985.00000	925,000	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		205.00000	177,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		270.00000	309,000	16.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		244.00000	281,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		229.00000	199,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		893.00000	834,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		58.00000	66,000	20.37	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			7.84400	7.77700		16.92	3,349,388.00	427	23,785.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,173.00000	8,106,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,174.00000	6,107,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		11.00000	14,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,184.00000	4,120,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		53.00000	59,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,226.00000	2,165,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		300.00000	324,000	17.32	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		473.00000	430,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		887.00000	946,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		60.00000	52,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,834.00000	1,900,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	6,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,828.00000	2,895,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,827.00000	3,894,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		163.00000	176,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		936.00000	882,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,223.00000	8,156,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,224.00000	6,157,000	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		11.00000	13,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,234.00000	4,169,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		51.00000	56,000	25.30	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,274.00000	2,212,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		846.00000	904,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		69.00000	60,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,784.00000	1,851,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	7,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,778.00000	2,845,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,777.00000	3,844,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,273.00000	8,206,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,274.00000	6,207,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		10.00000	13,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,283.00000	4,219,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		49.00000	54,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,322.00000	2,260,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		269.00000	291,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		542.00000	497,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		807.00000	863,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		80.00000	69,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,735.00000	1,802,000	19.00	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	6.05	Put		8.00000	8,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,728.00000	2,795,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,727.00000	3,794,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,323.00000	8,256,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,324.00000	6,257,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		9.00000	12,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,332.00000	4,268,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		47.00000	52,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,370.00000	2,308,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		255.00000	276,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		578.00000	532,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		768.00000	823,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		91.00000	79,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,686.00000	1,753,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	9,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,678.00000	2,745,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,677.00000	3,744,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		284.00000	307,000	17.52	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		507.00000	463,000	17.52	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	16.15	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,373.00000	8,306,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,374.00000	6,307,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		9.00000	11,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,382.00000	4,317,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		45.00000	50,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,418.00000	2,356,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		242.00000	262,000	18.12	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		615.00000	568,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		730.00000	785,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		103.00000	91,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,637.00000	1,704,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		10.00000	10,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,629.00000	2,695,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,627.00000	3,694,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,423.00000	8,356,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,424.00000	6,357,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		8.00000	10,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,431.00000	4,366,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		43.00000	48,000	25.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,466.00000	2,404,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		230.00000	249,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		653.00000	605,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		694.00000	747,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		117.00000	103,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,588.00000	1,655,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		11.00000	11,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,579.00000	2,646,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,577.00000	3,644,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,473.00000	8,406,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,474.00000	6,407,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	10,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,481.00000	4,416,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		41.00000	46,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,514.00000	2,452,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		219.00000	237,000	18.52	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		692.00000	643,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		659.00000	710,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		132.00000	116,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,539.00000	1,606,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		12.00000	12,000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,529.00000	2,596,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,527.00000	3,594,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,673.00000	8,606,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,674.00000	6,607,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		6.00000	7,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,679.00000	4,613,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		35.00000	40,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,708.00000	2,646,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		179.00000	194,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		852.00000	800,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		530.00000	575,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		203.00000	181,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,345.00000	1,411,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		18.00000	17,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,330.00000	2,396,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,327.00000	3,394,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,623.00000	8,556,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.89	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	14.40	Put		6,624.00000	6,557,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		6.00000	8,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,629.00000	4,564,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		37.00000	41,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,660.00000	2,597,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		188.00000	203,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		811.00000	759,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		560.00000	607,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		183.00000	163,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,393.00000	1,460,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		16.00000	16,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,379.00000	2,446,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,377.00000	3,444,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		155.00000	168,000	19.92	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		978.00000	924,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,723.00000	8,656,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,724.00000	6,657,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		5.00000	7,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,728.00000	4,663,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		34.00000	38,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,757.00000	2,694,000	26.55	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		171.00000	185,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		894.00000	841,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		500.00000	544,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		223.00000	200,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,296.00000	1,363,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		19.00000	19,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,280.00000	2,347,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,277.00000	3,344,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		208.00000	225,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		731.00000	681,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,073.00000	8,006,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,074.00000	6,007,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		13.00000	16,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,086.00000	4,022,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		58.00000	64,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,131.00000	2,070,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		334.00000	360,000	16.92	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		407.00000	366,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		971.00000	1,032,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		44.00000	38,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,933.00000	1,999,000	19.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	5,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,928.00000	2,995,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,927.00000	3,994,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,123.00000	8,056,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,124.00000	6,057,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		12.00000	15,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,135.00000	4,071,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		55.00000	61,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,178.00000	2,117,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		316.00000	342,000	17.12	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		439.00000	398,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		928.00000	988,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		51.00000	44,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,883.00000	1,950,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		6.00000	6,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,878.00000	2,945,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,877.00000	3,944,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,523.00000	8,456,000	31.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,524.00000	6,457,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		7.00000	9,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,530.00000	4,465,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		40.00000	45,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,563.00000	2,501,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		625.00000	675,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		148.00000	131,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,490.00000	1,557,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		13.00000	13,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,479.00000	2,546,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,477.00000	3,544,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,573.00000	8,506,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,574.00000	6,507,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	8,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,580.00000	4,514,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		38.00000	43,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,611.00000	2,549,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		198.00000	214,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		771.00000	720,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		592.00000	640,000	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		165.00000	146,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,442.00000	1,508,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		15.00000	14,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,429.00000	2,496,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,427.00000	3,494,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,273.00000	7,206,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	3,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,275.00000	5,209,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		23.00000	26,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,296.00000	3,232,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		104.00000	113,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,377.00000	1,319,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,727.00000	4,794,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,423.00000	1,364,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		100.00000	108,000	21.92	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		74.00000	80,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,797.00000	1,736,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		93.00000	100,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,516.00000	1,456,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		72.00000	78,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,845.00000	1,784,000	23.72	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	13/12/2010	Foreign Exchange Future	7.80	Call		352.00000	383,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		375.00000	339,000	16.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.95370	7.88620		17.09	795,370.00	100	850.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		419.00000	443,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		533.00000	489,000	17.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		402.00000	425,000	17.42	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		566.00000	521,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		436.00000	462,000	17.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		500.00000	458,000	17.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		896.00000	844,000	18.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		282.00000	298,000	18.92	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,695.00000	2,634,000	25.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		81.00000	88,000	25.10	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.06500	7.99630		17.20	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		814.00000	859,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		268.00000	244,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		786.00000	828,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		290.00000	263,000	16.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		844.00000	890,000	16.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		248.00000	225,000	16.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.58420	11.41670		15.36	5,502,495.00	475	19,321.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		63.00000	81,000	19.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,446.00000	1,297,000	19.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		69.00000	90,000	19.31	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		1,352.00000	1,206,000	19.31	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		66.00000	85,000	19.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,399.00000	1,251,000	19.49	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.75210	11.58430		15.99	1,762,815.00	150	12,057.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		382.00000	459,000	16.38	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		698.00000	607,000	16.38	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		663.00000	575,000	16.25	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		397.00000	477,000	16.25	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.91640	11.74810		16.25	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		608.00000	706,000	16.10	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		660.00000	590,000	16.10	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		590.00000	684,000	16.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		692.00000	618,000	16.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		627.00000	728,000	16.03	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		629.00000	562,000	16.03	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08520		17.91	3,468.00	40	50.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		437.00000	532,000	19.18	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		207.00000	152,000	19.18	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08810	0.08660		22.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		526.00000	608,000	20.83	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		466.00000	398,000	20.83	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		248.00000	290,000	24.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,188.00000	1,080,000	24.03	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,142.00000	1,277,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		82.00000	67,000	18.91	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.52240	9.38740		13.86	5,227,797.60	549	17,785.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		9.00000	14,000	23.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,287.00000	2,157,000	23.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		63.00000	86,000	17.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		876.00000	764,000	17.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,154.00000	1,035,000	18.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		41.00000	57,000	18.43	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		699.00000	594,000	16.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		86.00000	116,000	16.14	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		532.00000	437,000	15.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		119.00000	159,000	15.23	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		285.00000	373,000	13.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		198.00000	151,000	13.89	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.66740	9.53170		14.59	483,370.00	50	5,937.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,668.00000	10,533,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,668.00000	8,533,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,669.00000	6,534,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		9.00000	11,000	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,677.00000	4,544,000	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		44.00000	53,000	22.96	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		2,712.00000	2,586,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		90.00000	105,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,758.00000	1,638,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		197.00000	233,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		865.00000	766,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		553.00000	645,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		221.00000	178,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,358.00000	1,490,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		26.00000	23,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		49.00000	59,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,567.00000	2,442,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,718.00000	10,583,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,718.00000	8,583,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,719.00000	6,584,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		8.00000	11,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,726.00000	4,594,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		43.00000	51,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,761.00000	2,634,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		87.00000	102,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,805.00000	1,685,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		188.00000	222,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		906.00000	805,000	16.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		523.00000	613,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		241.00000	196,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,310.00000	1,442,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		28.00000	25,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,418.00000	11,283,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,418.00000	9,283,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,419.00000	7,284,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		3.00000	4,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,421.00000	5,287,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		27.00000	32,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,445.00000	3,315,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		53.00000	63,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,471.00000	2,346,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		107.00000	125,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,525.00000	1,408,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		249.00000	294,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		667.00000	577,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		716.00000	822,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		134.00000	105,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,318.00000	11,183,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	27.98	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	13/12/2010	Foreign Exchange Future	18.85	Put		9,318.00000	9,183,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,319.00000	7,184,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	5,000	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,322.00000	5,188,000	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		29.00000	34,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,347.00000	3,217,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		57.00000	68,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,375.00000	2,251,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		115.00000	135,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,433.00000	1,318,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		274.00000	324,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		592.00000	507,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		789.00000	900,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		107.00000	83,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,468.00000	10,333,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,468.00000	8,333,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,469.00000	6,334,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		11.00000	15,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,479.00000	4,348,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		51.00000	61,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,519.00000	2,394,000	22.50	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		103.00000	121,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,571.00000	1,454,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		237.00000	280,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		705.00000	613,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		681.00000	785,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		149.00000	118,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,550.00000	1,683,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		18.00000	16,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,568.00000	10,433,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,568.00000	8,433,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,569.00000	6,434,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		10.00000	13,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,578.00000	4,446,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		48.00000	57,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,616.00000	2,490,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		96.00000	113,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,664.00000	1,546,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		216.00000	255,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		784.00000	688,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		615.00000	713,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		183.00000	146,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,454.00000	1,586,000	15.53	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	8.10	Put		22.00000	19,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,868.00000	10,733,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,868.00000	8,733,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,869.00000	6,734,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		7.00000	9,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,875.00000	4,742,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		38.00000	46,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,906.00000	2,779,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		79.00000	92,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,947.00000	1,825,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		165.00000	195,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,033.00000	928,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		442.00000	523,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		310.00000	256,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,169.00000	1,299,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		37.00000	32,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,018.00000	10,883,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,018.00000	8,883,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,019.00000	6,884,000	26.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		6.00000	7,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,024.00000	4,890,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		35.00000	42,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,053.00000	2,925,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		72.00000	84,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,090.00000	1,967,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		145.00000	172,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,163.00000	1,055,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		370.00000	443,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		388.00000	326,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,031.00000	1,158,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		49.00000	41,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,318.00000	10,183,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,318.00000	8,183,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,319.00000	6,184,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		13.00000	17,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,331.00000	4,200,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,696.00000	1,830,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	13,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,368.00000	10,233,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.98	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	13/12/2010	Foreign Exchange Future	17.90	Put		8,368.00000	8,233,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,369.00000	6,234,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		13.00000	16,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,381.00000	4,249,000	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		55.00000	66,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,423.00000	2,299,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		111.00000	130,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,479.00000	1,363,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		261.00000	309,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		629.00000	542,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		752.00000	861,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		120.00000	94,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,647.00000	1,781,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		15.00000	14,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,418.00000	10,283,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,418.00000	8,283,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,419.00000	6,284,000	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		12.00000	15,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,430.00000	4,298,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,598.00000	1,732,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		16.00000	15,000	16.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		948.00000	846,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		180.00000	213,000	16.90	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.81080	9.67300		14.89	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		442.00000	499,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		569.00000	488,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		426.00000	481,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		603.00000	520,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		459.00000	522,000	14.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		536.00000	461,000	14.83	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			348.45300	349.50100			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			318.28900	319.16100			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			323.58300	324.46900			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.63600	6.60360		12.61	298,620.00	45	9,676.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		71.00000	76,000	13.94	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		367.00000	340,000	13.94	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.66100	6.62920		13.60	0.00	0	8,256.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		162.00000	170,000	14.69	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		433.00000	409,000	14.69	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		471.00000	446,000	14.91	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		150.00000	157,000	14.91	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.68390	6.65300		14.01	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		299.00000	309,000	14.01	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		346.00000	325,000	14.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		281.00000	291,000	14.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		378.00000	357,000	14.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		320.00000	332,000	13.93	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		317.00000	298,000	13.93	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.39140	7.33270		10.58	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		80.00000	106,000	11.00	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		247.00000	215,000	11.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.49140	7.43240		11.65	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		141.00000	165,000	12.29	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		409.00000	374,000	12.29	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		128.00000	151,000	12.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		446.00000	410,000	12.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		155.00000	180,000	12.13	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		373.00000	339,000	12.13	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.11100	141.20400			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.45800	143.55200			0.00	0	0.00
GOVI On	05/08/2010	GOVI			319.63200	320.49100		6.57	3,196,320.00	1	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		59,459.00000	52,845,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		10,549.00000	12,525,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			324.94900	325.82200			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		31,780.00000	40,510,000		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	31,880.00000	40,610,000		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	31,680.00000	40,410,000		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			382.51400	382.51400		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			6.10000	6.57500		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.48900	6.48500		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.44800	6.41500		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.43100	6.39500		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.43100	6.39500		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			6.43200	6.39500			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.48400	6.45500			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.67800	6.64500			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.03200	6.95500			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.28000	7.21500			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.55600	7.48500			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.58600	7.52500			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			310.57000	311.51700			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.73500	316.69800			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.85100	7.96600		4.00	150,693,227.10	1,170	5,033.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,641.00000	4,169,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		25.00000	11,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,565.00000	3,064,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		87.00000	44,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,746.00000	5,285,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	2,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		260.00000	150,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,586.00000	2,018,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,298.00000	1,823,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		82.00000	149,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.93800	8.04500		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,576.00000	2,934,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		561.00000	439,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,742.00000	3,110,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		508.00000	396,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,413.00000	2,762,000	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		618.00000	486,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,828.00000	2,458,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		357.00000	467,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.99400	8.10000		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,173.00000	1,370,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,027.00000	1,772,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,272.00000	1,478,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,912.00000	1,666,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,079.00000	1,266,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,148.00000	1,883,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.05200	9.01200		10.00	0.00	0	19,126.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,942.00000	2,668,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		769.00000	865,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		642.00000	533,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,108.00000	3,369,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,648.00000	6,295,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		110.00000	127,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,658.00000	8,294,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		35.00000	40,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,550.00000	1,354,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,661.00000	1,835,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		5,090.00000	5,416,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		195.00000	151,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.11900	9.07700		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		3,990.00000	3,756,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,429.00000	2,577,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,257.00000	4,014,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,250.00000	2,389,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,727.00000	3,501,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,614.00000	2,770,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,811.00000	5,050,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,769.00000	1,626,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.17900	9.12900		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,347.00000	3,133,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,516.00000	4,750,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,571.00000	3,348,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,285.00000	4,510,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,133.00000	2,926,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,760.00000	5,001,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.92600	7.87600		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,063.00000	3,878,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.00500	7.95100		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,286.00000	2,140,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		380.00000	423,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,422.00000	2,273,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		345.00000	385,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,153.00000	2,011,000	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		419.00000	466,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.05800	7.99900		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,219.00000	1,119,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,216.00000	1,311,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,310.00000	1,207,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,141.00000	1,234,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,131.00000	1,036,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,294.00000	1,395,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.69100	8.64100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,163.00000	2,925,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		85.00000	104,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.78200	8.72900		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,245.00000	3,047,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		684.00000	750,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,429.00000	3,226,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		626.00000	688,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,065.00000	2,872,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		746.00000	817,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.85600	8.80100		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,334.00000	1,228,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,805.00000	2,965,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,440.00000	1,329,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,665.00000	2,820,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,233.00000	1,133,000	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		2,951.00000	3,117,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.77800	8.72800		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,060.00000	2,807,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		148.00000	179,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		873.00000	733,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,032.00000	1,176,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,018.00000	864,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		893.00000	1,023,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,897.00000	3,147,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		127.00000	93,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.86100	8.80800		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,255.00000	3,043,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		844.00000	925,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,452.00000	3,235,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		773.00000	850,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,066.00000	2,861,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		924.00000	1,012,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.92500	8.87100		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,350.00000	1,241,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,382.00000	3,565,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,461.00000	1,346,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,216.00000	3,393,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,245.00000	1,142,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,556.00000	3,744,000	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			7.85100	7.80000		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,455.00000	3,306,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.93800	7.88200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,932.00000	1,810,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		250.00000	282,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,043.00000	1,918,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		226.00000	255,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,824.00000	1,704,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		277.00000	311,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.99400	7.93300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,036.00000	953,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		865.00000	938,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,108.00000	1,021,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		810.00000	878,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		968.00000	888,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		925.00000	1,000,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.84600	8.79600		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,105.00000	3,824,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		63.00000	77,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,825.00000	2,569,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		191.00000	230,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,388.00000	3,658,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		83.00000	58,000	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			8.92100	8.86900		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,195.00000	2,986,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,024.00000	1,115,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,393.00000	3,178,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		942.00000	1,028,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,002.00000	2,799,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,112.00000	1,209,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.97600	8.92600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,878.00000	1,750,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,882.00000	3,037,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,015.00000	1,881,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,733.00000	2,881,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,747.00000	1,625,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,039.00000	3,200,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.89400	8.84400		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,998.00000	3,710,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		82.00000	101,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.96700	8.91500		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,160.00000	2,949,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,168.00000	1,270,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,361.00000	3,142,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,077.00000	1,171,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,965.00000	2,760,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,266.00000	1,375,000	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			9.02400	8.97000		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,890.00000	1,751,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,208.00000	3,388,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,029.00000	1,883,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,045.00000	3,219,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,757.00000	1,624,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,378.00000	3,565,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.00400	8.95400		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		675.00000	546,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,286.00000	2,543,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.05600	9.00400		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,576.00000	2,366,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,607.00000	2,794,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,777.00000	2,558,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,425.00000	2,604,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,382.00000	2,182,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,799.00000	2,996,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.09500	9.04300		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,119.00000	2,916,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,448.00000	3,639,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,318.00000	3,107,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,265.00000	3,448,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,927.00000	2,732,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,641.00000	3,841,000	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			315.79000	316.63600			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.04200	321.90200			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>274,058,344.30</b>	<b>16,295</b>	<b>511,362.00</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			6.92000	6.86500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.98000	7.93000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.02500	8.97500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.89000	7.83500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.65000	8.60000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.74000	8.68500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.81000	7.76000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.81000	8.76000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.85500	8.81000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.98000	8.93000			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>274,058,344.30</b>	<b>16,295</b>	<b>511,362.00</b>