



# Daily MTM Report

Daily summary for: 08/07/2010

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			7.65290	7.70350		16.13	191,215,359.40	24,986	211,283.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,147.00000	8,197,000	45.48	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,147.00000	6,197,000	39.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,147.00000	4,197,000	30.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		6.00000	4,000	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,153.00000	2,201,000	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		866.00000	817,000	16.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		13.00000	14,000	16.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,854.00000	1,803,000	22.47	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	22.47	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,854.00000	2,803,000	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,854.00000	3,803,000	19.67	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		1.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,097.00000	8,147,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,097.00000	6,147,000	38.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,097.00000	4,147,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		6.00000	4,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,103.00000	2,151,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		184.00000	156,000	16.84	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		281.00000	303,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		913.00000	864,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		10.00000	11,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,904.00000	1,853,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,904.00000	2,853,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,904.00000	3,853,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		167.00000	141,000	17.07	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		314.00000	338,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,197.00000	8,247,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,197.00000	6,247,000	39.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,197.00000	4,247,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		5.00000	4,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,202.00000	2,251,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		152.00000	127,000	17.31	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		349.00000	374,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		819.00000	770,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		16.00000	17,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,804.00000	1,753,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,804.00000	2,753,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,804.00000	3,753,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,247.00000	8,297,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	39.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,247.00000	6,297,000	39.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,247.00000	4,297,000	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		5.00000	3,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,252.00000	2,300,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		138.00000	115,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		385.00000	412,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		773.00000	724,000	16.68	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	6.95	Put		20.00000	21,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,754.00000	1,704,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,754.00000	2,703,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,754.00000	3,703,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,347.00000	8,397,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,347.00000	6,397,000	39.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,347.00000	4,397,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		4.00000	3,000	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,351.00000	2,400,000	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		113.00000	93,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		460.00000	490,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		683.00000	635,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		30.00000	32,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,655.00000	1,604,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,654.00000	2,603,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,654.00000	3,603,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,397.00000	8,447,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,397.00000	6,447,000	39.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,397.00000	4,447,000	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		3.00000	2,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,400.00000	2,449,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		103.00000	84,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		500.00000	531,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		640.00000	592,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		37.00000	39,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,605.00000	1,554,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,604.00000	2,553,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,604.00000	3,553,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,447.00000	8,497,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,447.00000	6,497,000	40.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,447.00000	4,497,000	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		3.00000	2,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,450.00000	2,499,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		93.00000	76,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		540.00000	573,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		597.00000	550,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		44.00000	47,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,555.00000	1,504,000	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	1,000	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,554.00000	2,503,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,554.00000	3,503,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,597.00000	8,647,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,597.00000	6,647,000	40.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,597.00000	4,647,000	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		2.00000	2,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,599.00000	2,649,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		477.00000	432,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		74.00000	79,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,406.00000	1,355,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	2,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,404.00000	2,353,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	24.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,404.00000	3,353,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,547.00000	8,597,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,547.00000	6,597,000	40.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,547.00000	4,597,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		3.00000	2,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,550.00000	2,599,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		77.00000	62,000	18.95	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		624.00000	659,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		515.00000	470,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		62.00000	67,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,455.00000	1,404,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,454.00000	2,403,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,454.00000	3,403,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,697.00000	8,747,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,697.00000	6,747,000	41.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.12	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		4,697.00000	4,747,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		2.00000	1,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,699.00000	2,748,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		58.00000	46,000	19.65	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		755.00000	793,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		403.00000	360,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		100.00000	107,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,306.00000	1,255,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	2,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,304.00000	2,253,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,304.00000	3,253,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		70.00000	56,000	19.18	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		667.00000	703,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,997.00000	8,047,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,997.00000	6,047,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,997.00000	4,047,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		7.00000	5,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,004.00000	2,052,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		223.00000	192,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		220.00000	239,000	16.37	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	13/09/2010	Foreign Exchange Future	6.70	Call		1,010.00000	960,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	7,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,004.00000	1,953,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,004.00000	2,953,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,004.00000	3,953,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,047.00000	8,097,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,047.00000	6,097,000	38.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,047.00000	4,097,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		7.00000	5,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,054.00000	2,102,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		203.00000	173,000	16.60	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		250.00000	270,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		961.00000	911,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	8,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,954.00000	1,903,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,954.00000	2,903,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,954.00000	3,903,000	18.89	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	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,297.00000	8,347,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,297.00000	6,347,000	39.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,297.00000	4,347,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		4.00000	3,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,301.00000	2,350,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		125.00000	103,000	17.78	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		422.00000	450,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		728.00000	679,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		25.00000	26,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,705.00000	1,654,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,704.00000	2,653,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,704.00000	3,653,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,497.00000	8,547,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,497.00000	6,547,000	40.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,497.00000	4,547,000	32.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		3.00000	2,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,500.00000	2,549,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		85.00000	68,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		582.00000	615,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		556.00000	509,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		53.00000	56,000	16.48	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,505.00000	1,454,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,504.00000	2,453,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,504.00000	3,453,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,647.00000	8,697,000	45.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,647.00000	6,697,000	40.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,647.00000	4,697,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		2.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,649.00000	2,698,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		64.00000	50,000	19.42	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		711.00000	747,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		439.00000	395,000	16.37	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		86.00000	92,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,356.00000	1,305,000	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	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,354.00000	2,303,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,354.00000	3,303,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		13.00000	9,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,610.00000	1,656,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		16.00000	12,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,463.00000	1,509,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		891.00000	931,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		44.00000	34,000	20.35	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,030.00000	1,073,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		33.00000	26,000	21.06	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		17.00000	13,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,414.00000	1,460,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		20.00000	15,000	22.46	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,317.00000	1,362,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		40.00000	31,000	20.59	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		937.00000	978,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		173.00000	185,000	16.17	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		276.00000	238,000	16.17	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		249.00000	212,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		196.00000	209,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		845.00000	885,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		48.00000	38,000	20.12	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			7.76170	7.81360		16.76	1,653,242.10	213	30,241.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,136.00000	8,188,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,137.00000	6,189,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		10.00000	8,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,146.00000	4,196,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		50.00000	44,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,186.00000	2,232,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		303.00000	276,000	17.58	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		439.00000	464,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		912.00000	862,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		48.00000	50,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,869.00000	1,817,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,864.00000	2,812,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,864.00000	3,812,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		161.00000	145,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		897.00000	933,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,186.00000	8,238,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,187.00000	6,239,000	28.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		9.00000	7,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,195.00000	4,245,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		48.00000	42,000	25.52	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,234.00000	2,280,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		870.00000	821,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		56.00000	59,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,820.00000	1,768,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,815.00000	2,763,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,814.00000	3,762,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,236.00000	8,288,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,237.00000	6,288,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		9.00000	7,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,245.00000	4,295,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		46.00000	40,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,282.00000	2,328,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		271.00000	246,000	17.99	1,968,000.00	8,000	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		507.00000	534,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		829.00000	781,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		65.00000	69,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,770.00000	1,718,000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		6.00000	6,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,765.00000	2,713,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,764.00000	3,712,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,286.00000	8,338,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,287.00000	6,338,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		8.00000	6,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,294.00000	4,344,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		44.00000	39,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,330.00000	2,377,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		257.00000	233,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		543.00000	571,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		789.00000	742,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		75.00000	80,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,721.00000	1,669,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,715.00000	2,663,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,714.00000	3,662,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		287.00000	261,000	17.78	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		473.00000	499,000	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,336.00000	8,388,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,337.00000	6,388,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		7.00000	6,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,343.00000	4,394,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		42.00000	37,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,378.00000	2,425,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		243.00000	221,000	18.40	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		579.00000	609,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		751.00000	704,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		87.00000	92,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,672.00000	1,620,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	8,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,665.00000	2,613,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,664.00000	3,612,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,386.00000	8,438,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,387.00000	6,438,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		7.00000	6,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,393.00000	4,444,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		40.00000	35,000	25.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,426.00000	2,473,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		231.00000	209,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		617.00000	647,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		713.00000	668,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		99.00000	106,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,623.00000	1,570,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		9.00000	8,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,615.00000	2,563,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,614.00000	3,562,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,436.00000	8,488,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,437.00000	6,488,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		7.00000	5,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,443.00000	4,493,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		38.00000	34,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,474.00000	2,522,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		219.00000	198,000	18.81	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		655.00000	686,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		677.00000	632,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		113.00000	120,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,573.00000	1,521,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		9.00000	9,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,565.00000	2,513,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,564.00000	3,512,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,636.00000	8,688,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,636.00000	6,688,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		5.00000	4,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,641.00000	4,692,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		32.00000	28,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,668.00000	2,716,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		178.00000	160,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		814.00000	848,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		544.00000	503,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		180.00000	191,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,378.00000	1,326,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		14.00000	14,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,366.00000	2,314,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,364.00000	3,312,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,586.00000	8,638,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,586.00000	6,638,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		5.00000	4,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,591.00000	4,642,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		34.00000	29,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,620.00000	2,667,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		187.00000	169,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		773.00000	807,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		575.00000	533,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		161.00000	171,000	16.11	5,472,000.00	32,000	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,427.00000	1,374,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		13.00000	12,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,416.00000	2,364,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,414.00000	3,362,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		153.00000	138,000	20.25	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		939.00000	976,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,686.00000	8,738,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,686.00000	6,738,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		5.00000	4,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,691.00000	4,742,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		31.00000	27,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,717.00000	2,765,000	26.58	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		169.00000	152,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		855.00000	890,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		513.00000	474,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		199.00000	212,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,330.00000	1,277,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		16.00000	15,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,316.00000	2,264,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,314.00000	3,262,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		207.00000	188,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		693.00000	726,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,036.00000	8,088,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,037.00000	6,089,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		11.00000	9,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,047.00000	4,097,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		55.00000	49,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,091.00000	2,137,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		338.00000	309,000	17.17	2,472,000.00	8,000	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		374.00000	397,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		998.00000	948,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		34.00000	36,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,968.00000	1,916,000	19.69	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		4.00000	4,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,964.00000	2,912,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,964.00000	3,912,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,086.00000	8,138,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,087.00000	6,139,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		10.00000	8,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,096.00000	4,146,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		52.00000	47,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,138.00000	2,185,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		320.00000	292,000	17.37	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		406.00000	430,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		954.00000	905,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		40.00000	43,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,919.00000	1,867,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,914.00000	2,862,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,914.00000	3,862,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,486.00000	8,538,000	31.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,487.00000	6,538,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		6.00000	5,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,492.00000	4,543,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		37.00000	32,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,523.00000	2,570,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		642.00000	598,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		128.00000	136,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,524.00000	1,472,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		10.00000	10,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,515.00000	2,463,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,514.00000	3,462,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,536.00000	8,588,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,536.00000	6,588,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		6.00000	5,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,542.00000	4,593,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		35.00000	31,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,571.00000	2,619,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		197.00000	178,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		733.00000	766,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		608.00000	565,000	16.02	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		144.00000	153,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,476.00000	1,423,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		12.00000	11,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,465.00000	2,413,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,464.00000	3,412,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,236.00000	7,288,000	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,238.00000	5,290,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		20.00000	17,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,256.00000	3,305,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		101.00000	91,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,337.00000	1,379,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,764.00000	4,712,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,383.00000	1,425,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		97.00000	87,000	22.31	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		71.00000	64,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,757.00000	1,802,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		89.00000	80,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,475.00000	1,518,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		68.00000	62,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,804.00000	1,850,000	24.16	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	13/12/2010	Foreign Exchange Future	7.80	Call		358.00000	327,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		344.00000	365,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,201.00000	1,242,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		115.00000	104,000	21.49	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		243.00000	257,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		457.00000	419,000	16.48	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,112.00000	1,152,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		126.00000	114,000	21.08	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		405.00000	370,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		291.00000	308,000	16.66	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,292.00000	1,333,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		106.00000	95,000	21.90	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.87050	7.92290		17.16	236,115.00	30	1,047.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		430.00000	400,000	17.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		507.00000	530,000	17.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		412.00000	383,000	17.84	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		539.00000	563,000	17.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		448.00000	417,000	17.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		475.00000	497,000	17.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		865.00000	896,000	19.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		288.00000	266,000	19.38	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,659.00000	2,705,000	25.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		82.00000	75,000	25.54	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.97950	8.03290		17.56	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		839.00000	796,000	16.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		256.00000	267,000	16.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		810.00000	767,000	16.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		277.00000	288,000	16.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		869.00000	825,000	16.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		236.00000	246,000	16.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.59880	11.71490		15.98	4,013,184.80	346	19,252.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		84.00000	70,000	20.44	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,169.00000	1,271,000	20.44	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		94.00000	78,000	20.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,079.00000	1,179,000	20.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		89.00000	74,000	20.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,124.00000	1,225,000	20.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		509.00000	588,000	17.47	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		224.00000	187,000	17.47	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76020	11.88020		16.31	117,602.00	10	12,359.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		506.00000	452,000	16.71	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		526.00000	592,000	16.71	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		498.00000	560,000	16.58	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		528.00000	470,000	16.58	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.92140	12.04370		16.47	119,214.00	10	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		769.00000	700,000	16.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		525.00000	579,000	16.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		745.00000	678,000	16.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		551.00000	607,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		793.00000	723,000	16.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		499.00000	552,000	16.25	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08650	0.08830		22.36	7,785.00	90	288.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		635.00000	490,000	18.88	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		95.00000	130,000	18.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08780	0.08970		22.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		696.00000	566,000	20.67	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		326.00000	386,000	20.67	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		333.00000	260,000	24.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		963.00000	1,080,000	24.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,421.00000	1,240,000	18.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		51.00000	60,000	18.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.70380	9.73620		13.74	2,222,170.20	229	17,047.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		15.00000	11,000	22.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,944.00000	1,972,000	22.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		112.00000	92,000	15.92	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		576.00000	588,000	15.92	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		833.00000	850,000	17.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		69.00000	54,000	17.23	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		421.00000	428,000	15.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		157.00000	132,000	15.05	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		285.00000	287,000	14.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		221.00000	191,000	14.17	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		517.00000	483,000	13.91	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	9.30	Put		81.00000	79,000	13.91	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.84120	9.87720		14.63	68,888.40	7	5,951.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,323.00000	10,359,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,323.00000	8,359,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,324.00000	6,360,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		15.00000	12,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,338.00000	4,371,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		62.00000	53,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,385.00000	2,412,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		123.00000	109,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,446.00000	1,468,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		289.00000	262,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		612.00000	621,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		800.00000	764,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		123.00000	123,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,694.00000	1,658,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	17,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		69.00000	59,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,242.00000	2,268,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,373.00000	10,409,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.31	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	13/12/2010	Foreign Exchange Future	18.25	Put		8,373.00000	8,409,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,374.00000	6,410,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		14.00000	11,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,387.00000	4,420,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		60.00000	51,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,433.00000	2,460,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		119.00000	105,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,492.00000	1,514,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		275.00000	249,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		648.00000	658,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		764.00000	727,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		137.00000	136,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,646.00000	1,609,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	18,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,073.00000	11,109,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,073.00000	9,109,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,074.00000	7,110,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		6.00000	5,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,079.00000	5,114,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		37.00000	31,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,110.00000	3,140,000	24.23	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	11.95	Call		75.00000	64,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,148.00000	2,173,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		149.00000	132,000	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,222.00000	1,241,000	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		367.00000	337,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		440.00000	446,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		996.00000	960,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		69.00000	69,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,973.00000	11,009,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,973.00000	9,009,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,974.00000	7,010,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		7.00000	5,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,980.00000	5,014,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		39.00000	33,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,012.00000	3,042,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	70,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,053.00000	2,079,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		162.00000	144,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,135.00000	1,153,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		409.00000	374,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		382.00000	383,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,082.00000	1,044,000	13.98	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	8.85	Put		55.00000	53,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,123.00000	10,159,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,124.00000	8,159,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,125.00000	6,160,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		19.00000	15,000	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,142.00000	4,174,000	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		72.00000	62,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,195.00000	2,221,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		144.00000	127,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,267.00000	1,286,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		350.00000	320,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		473.00000	479,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		955.00000	919,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		78.00000	78,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,889.00000	1,853,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,223.00000	10,259,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,223.00000	8,259,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,224.00000	6,260,000	25.77	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	14.10	Call		17.00000	14,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,240.00000	4,273,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		67.00000	57,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,290.00000	2,316,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		133.00000	117,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,356.00000	1,376,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		317.00000	290,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		540.00000	549,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		875.00000	839,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		98.00000	98,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,791.00000	1,755,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,523.00000	10,559,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,523.00000	8,559,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,524.00000	6,560,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		12.00000	9,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,535.00000	4,568,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		53.00000	46,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,576.00000	2,605,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		107.00000	94,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,630.00000	1,653,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		239.00000	216,000	16.58	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	10.40	Put		762.00000	775,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		661.00000	625,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		184.00000	184,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,501.00000	1,465,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		24.00000	24,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,673.00000	10,709,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,673.00000	8,709,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,674.00000	6,710,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		10.00000	8,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,683.00000	4,717,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		48.00000	41,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,721.00000	2,750,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		96.00000	85,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,769.00000	1,794,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		209.00000	188,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		882.00000	897,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		567.00000	531,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		240.00000	240,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,359.00000	1,322,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		32.00000	31,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,973.00000	10,009,000	28.31	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	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,974.00000	8,009,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	1,000	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,975.00000	6,010,000	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		22.00000	18,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,995.00000	4,027,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,036.00000	2,000,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,023.00000	10,059,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,024.00000	8,059,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	1,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,025.00000	6,060,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		22.00000	17,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,045.00000	4,076,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		78.00000	67,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,101.00000	2,126,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		155.00000	138,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,178.00000	1,197,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		386.00000	355,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		409.00000	414,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,037.00000	1,002,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		60.00000	61,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,987.00000	1,951,000	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	10,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,073.00000	10,109,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,074.00000	8,109,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,075.00000	6,110,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		20.00000	16,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,093.00000	4,125,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,938.00000	1,902,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		686.00000	697,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		263.00000	238,000	16.22	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.97740	10.01600		15.09	0.00	0	2,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		612.00000	579,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		396.00000	402,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		587.00000	554,000	14.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		421.00000	427,000	14.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		638.00000	604,000	14.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		372.00000	377,000	14.84	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			350.71200	348.50600			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			322.98600	322.85300			6,459,720.00	2	1,255.00
ALBI	On	04/11/2010	Index Future			328.35900	328.22400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.63740	6.55730		13.50	2,654,960.00	400	8,218.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		61.00000	70,000	14.68	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		404.00000	333,000	14.68	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.65920	6.58140		14.04	0.00	0	8,156.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		157.00000	166,000	15.14	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		476.00000	407,000	15.14	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		514.00000	444,000	15.35	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		145.00000	153,000	15.35	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.67970	6.60450		14.43	0.00	0	61.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		294.00000	308,000	14.43	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		390.00000	328,000	14.43	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		277.00000	289,000	14.62	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		423.00000	359,000	14.62	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		312.00000	330,000	14.34	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		358.00000	300,000	14.34	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.34490	7.31880		10.73	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		79.00000	81,000	11.45	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		260.00000	236,000	11.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.44160	7.41630		11.24	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		126.00000	130,000	11.95	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		410.00000	388,000	11.95	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		114.00000	117,000	12.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		448.00000	425,000	12.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		140.00000	144,000	11.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		374.00000	352,000	11.81	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			142.84200	142.78600			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.21800	145.16100			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			324.16400	324.04700		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		86,514.00000	87,455,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		2,044.00000	1,815,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			329.55600	329.43800			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		4,380.00000	5,560,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		4,280.00000	5,460,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		4,480.00000	5,660,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			380.47000	380.30300			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.88800	386.71600			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.51500	6.55500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38900	6.41500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.34200	6.40500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.28100	6.33500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.28100	6.32500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.28100	6.32500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.30100	6.34500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.38600	6.53500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.67900	6.78500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.94400	7.05500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20900	7.31500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.28100	7.38500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			316.20600	315.98200			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			321.46600	321.23800			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.75900	7.77000		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,543.00000	4,595,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1.00000	1,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,410.00000	3,461,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		6.00000	5,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,666.00000	5,719,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	1,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		37.00000	31,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,289.00000	2,335,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,409.00000	1,360,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		119.00000	122,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.82400	7.83600		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,287.00000	3,327,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		332.00000	318,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,472.00000	3,514,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		298.00000	286,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,104.00000	3,144,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		369.00000	354,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,099.00000	2,058,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		568.00000	581,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.86600	7.87900		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,598.00000	1,623,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,508.00000	1,477,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,720.00000	1,746,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,416.00000	1,386,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,481.00000	1,505,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,606.00000	1,574,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.82900	8.83000		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,054.00000	4,052,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		176.00000	165,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		879.00000	862,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,641.00000	1,614,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,251.00000	8,259,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		8.00000	7,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,330.00000	10,339,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		2.00000	1,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		2,206.00000	2,194,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		612.00000	591,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,418.00000	3,398,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		228.00000	217,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.88900	8.89000		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,852.00000	4,847,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,566.00000	1,551,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,169.00000	5,165,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,438.00000	1,424,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,544.00000	4,539,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,706.00000	1,691,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,504.00000	3,487,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,187.00000	2,179,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.93600	8.93600		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,069.00000	4,060,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,482.00000	3,473,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,330.00000	4,321,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,288.00000	3,279,000	10.95	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	03/02/2011	Bond Future	8.95	Call		3,815.00000	3,806,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,686.00000	3,677,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.60800	7.62900		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,981.00000	5,060,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.66400	7.68700		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,021.00000	3,089,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		183.00000	169,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,173.00000	3,243,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		163.00000	152,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,870.00000	2,937,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		203.00000	189,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.69300	7.71700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,746.00000	1,794,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		801.00000	768,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,859.00000	1,909,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		748.00000	717,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,637.00000	1,684,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		858.00000	824,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.39300	8.39400		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,368.00000	4,372,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		6.00000	4,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.47000	8.47000		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,205.00000	4,201,000	6.99	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	04/11/2010	Bond Future	9.25	Put		338.00000	334,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,414.00000	4,411,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		306.00000	303,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,999.00000	3,994,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		374.00000	369,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.52900	8.53000		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,792.00000	1,790,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,940.00000	1,933,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,927.00000	1,925,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,829.00000	1,822,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,665.00000	1,663,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,060.00000	2,053,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.49200	8.50300		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,214.00000	4,276,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		11.00000	9,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,436.00000	1,473,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		304.00000	278,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,653.00000	1,694,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		237.00000	214,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,680.00000	1,620,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		201.00000	205,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.56200	8.57300		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,201.00000	4,247,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		476.00000	460,000	7.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		4,425.00000	4,472,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		432.00000	417,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,980.00000	4,025,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		524.00000	506,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.61500	8.62700		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,808.00000	1,833,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,510.00000	2,469,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,947.00000	1,974,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,372.00000	2,333,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,676.00000	1,700,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,656.00000	2,614,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.49800	7.52900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,256.00000	4,348,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.55300	7.58700		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,603.00000	2,686,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		105.00000	94,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,726.00000	2,810,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		94.00000	83,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,481.00000	2,563,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		118.00000	106,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.57600	7.61400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,487.00000	1,552,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		497.00000	463,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		1,579.00000	1,646,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		461.00000	430,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,398.00000	1,460,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		535.00000	499,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.64100	8.65200		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,906.00000	4,971,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		7.00000	6,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,527.00000	3,587,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		36.00000	30,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,526.00000	2,461,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		78.00000	79,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.70800	8.71900		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,752.00000	3,795,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		708.00000	686,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,971.00000	4,015,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		647.00000	626,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,537.00000	3,579,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		774.00000	751,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.76000	8.77200		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,201.00000	2,230,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,327.00000	2,287,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,359.00000	2,390,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,199.00000	2,161,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,051.00000	2,079,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.70	Put		2,465.00000	2,424,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.67100	8.68100		8.50	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,938.00000	4,998,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		11.00000	8,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.73500	8.74600		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,803.00000	3,847,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		782.00000	759,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,029.00000	4,074,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		716.00000	694,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,583.00000	3,625,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		856.00000	830,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.78500	8.79600		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,188.00000	2,216,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,466.00000	2,427,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,348.00000	2,377,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,324.00000	2,287,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,035.00000	2,061,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,616.00000	2,576,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.78500	8.77500		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		969.00000	913,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,169.00000	1,193,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.83000	8.82000		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,151.00000	3,094,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,746.00000	1,768,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		3,391.00000	3,332,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,603.00000	1,623,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,919.00000	2,863,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,900.00000	1,923,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.86500	8.85500		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,808.00000	3,755,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,681.00000	2,706,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,037.00000	3,983,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,528.00000	2,552,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,583.00000	3,532,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,841.00000	2,869,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			320.29800	320.18000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			325.62600	325.50600			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>218,680,240.90</b>	<b>74,323</b>	<b>789,417.00</b>
<b><u>j-Bonds</u></b>												
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			6.66000	6.69500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.73500	7.85000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.81000	8.88000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.58500	7.71000			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	15/09/2017	Spot Bond			8.36500	8.47000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.46500	8.58000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.48000	7.61000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.61500	8.70000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.65000	8.74500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.76500	8.84000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>218,680,240.90</b>	<b>74,323</b>	<b>789,417.00</b>