



# Daily MTM Report

Daily summary for: 16/07/2010

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			7.66270	7.63450		15.53	119,714,362.10	15,623	220,069.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,216.00000	8,187,000	43.53	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,216.00000	6,187,000	40.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,216.00000	4,187,000	32.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	23.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,217.00000	2,188,000	23.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		797.00000	823,000	17.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		13.00000	10,000	17.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,785.00000	1,813,000	22.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	22.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,785.00000	2,813,000	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,785.00000	3,813,000	18.57	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	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,166.00000	8,137,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,166.00000	6,137,000	40.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,166.00000	4,137,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,167.00000	2,138,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		129.00000	138,000	16.10	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		295.00000	275,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		844.00000	871,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		10.00000	8,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,835.00000	1,863,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,835.00000	2,863,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,835.00000	3,863,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		114.00000	123,000	16.29	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		330.00000	310,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,266.00000	8,237,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,266.00000	6,237,000	40.84	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	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,266.00000	4,237,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,267.00000	2,238,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		101.00000	108,000	16.48	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		367.00000	345,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		750.00000	776,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		16.00000	13,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,735.00000	1,763,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,735.00000	2,763,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,735.00000	3,763,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,316.00000	8,287,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,316.00000	6,287,000	40.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,316.00000	4,287,000	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,317.00000	2,288,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		89.00000	96,000	16.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		405.00000	383,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		703.00000	729,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		19.00000	16,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,685.00000	1,713,000	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,685.00000	2,713,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,685.00000	3,713,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,416.00000	8,387,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,416.00000	6,387,000	41.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,416.00000	4,387,000	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,417.00000	2,388,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		69.00000	74,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		485.00000	461,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		613.00000	638,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		29.00000	25,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,585.00000	1,613,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,585.00000	2,613,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,585.00000	3,613,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,466.00000	8,437,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,466.00000	6,437,000	41.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,466.00000	4,437,000	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,467.00000	2,438,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		61.00000	66,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		527.00000	503,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		569.00000	594,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		35.00000	31,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,535.00000	1,563,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,535.00000	2,563,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,535.00000	3,563,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,516.00000	8,487,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,516.00000	6,487,000	41.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,516.00000	4,487,000	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,517.00000	2,488,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		54.00000	58,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		570.00000	545,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		527.00000	550,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		43.00000	37,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,486.00000	1,513,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,485.00000	2,513,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,485.00000	3,513,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,666.00000	8,637,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,666.00000	6,637,000	41.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,666.00000	4,637,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,667.00000	2,638,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		406.00000	427,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		72.00000	64,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,336.00000	1,364,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		2.00000	1,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,335.00000	2,363,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	22.26	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	4.30	Call		3,335.00000	3,363,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,616.00000	8,587,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,616.00000	6,587,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,616.00000	4,587,000	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,617.00000	2,588,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		42.00000	45,000	17.81	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		658.00000	632,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		445.00000	467,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		61.00000	54,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,386.00000	1,414,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,385.00000	2,413,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,385.00000	3,413,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,766.00000	8,737,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,766.00000	6,737,000	41.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,766.00000	4,737,000	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,766.00000	2,738,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		28.00000	30,000	18.38	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		794.00000	767,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		334.00000	352,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		100.00000	89,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,237.00000	1,264,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	1,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,235.00000	2,263,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,235.00000	3,263,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		37.00000	39,000	18.00	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		703.00000	676,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,066.00000	8,037,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,066.00000	6,037,000	40.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,066.00000	4,037,000	31.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		2.00000	2,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,068.00000	2,039,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		164.00000	176,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		230.00000	213,000	15.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		940.00000	968,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	5,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,935.00000	1,963,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,935.00000	2,963,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,935.00000	3,963,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,116.00000	8,087,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,116.00000	6,087,000	40.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,116.00000	4,087,000	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,117.00000	2,088,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		146.00000	156,000	15.91	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		262.00000	243,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		892.00000	919,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	6,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,885.00000	1,913,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,885.00000	2,913,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,885.00000	3,913,000	18.46	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	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,366.00000	8,337,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,366.00000	6,337,000	41.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,366.00000	4,337,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,367.00000	2,338,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		79.00000	84,000	16.86	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		445.00000	421,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		658.00000	683,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		24.00000	20,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,635.00000	1,663,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,635.00000	2,663,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,635.00000	3,663,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,566.00000	8,537,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,566.00000	6,537,000	41.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,566.00000	4,537,000	33.76	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		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,567.00000	2,538,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		47.00000	51,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		613.00000	588,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		485.00000	508,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		51.00000	45,000	16.40	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,436.00000	1,464,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,435.00000	2,463,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,435.00000	3,463,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,716.00000	8,687,000	43.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,716.00000	6,687,000	41.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,716.00000	4,687,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,717.00000	2,688,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		32.00000	35,000	18.19	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		748.00000	722,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		369.00000	389,000	16.11	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		85.00000	76,000	16.11	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,286.00000	1,314,000	19.37	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	6.35	Put		2.00000	1,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,285.00000	2,313,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,285.00000	3,313,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		3.00000	4,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,669.00000	1,641,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		5.00000	5,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,521.00000	1,492,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		935.00000	908,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		19.00000	21,000	18.95	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,079.00000	1,051,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		13.00000	14,000	19.52	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		5.00000	6,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,471.00000	1,443,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		7.00000	7,000	20.66	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,373.00000	1,344,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		17.00000	18,000	19.14	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		983.00000	955,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		176.00000	161,000	15.63	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		210.00000	224,000	15.63	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		184.00000	197,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		200.00000	184,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		888.00000	861,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		22.00000	24,000	18.76	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			7.77360	7.74530		16.37	29,803,982.40	3,834	34,156.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,205.00000	8,176,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,205.00000	6,176,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		8.00000	5,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,213.00000	4,181,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		40.00000	36,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,245.00000	2,212,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		258.00000	264,000	17.17	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		463.00000	440,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		852.00000	870,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		57.00000	46,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,801.00000	1,828,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	4,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,796.00000	2,824,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,795.00000	3,824,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		132.00000	132,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		937.00000	908,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,255.00000	8,226,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,255.00000	6,226,000	28.94	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	12.00	Call		8.00000	5,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,263.00000	4,231,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		38.00000	35,000	24.93	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,293.00000	2,261,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		811.00000	828,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		66.00000	54,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,752.00000	1,779,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	5,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,746.00000	2,774,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,745.00000	3,774,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,305.00000	8,276,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,305.00000	6,276,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		7.00000	5,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,312.00000	4,281,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		37.00000	33,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,342.00000	2,309,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		229.00000	234,000	17.58	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		534.00000	510,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		770.00000	787,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		75.00000	63,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,702.00000	1,729,000	18.76	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		7.00000	5,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,696.00000	2,724,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,695.00000	3,724,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,355.00000	8,326,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,355.00000	6,326,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		7.00000	4,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,362.00000	4,330,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		35.00000	31,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,390.00000	2,357,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		216.00000	221,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		571.00000	547,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		731.00000	747,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		86.00000	73,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,653.00000	1,680,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		8.00000	6,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,646.00000	2,674,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,645.00000	3,674,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		243.00000	249,000	17.38	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		498.00000	475,000	17.38	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	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,405.00000	8,376,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,405.00000	6,376,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		6.00000	4,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,411.00000	4,380,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		34.00000	30,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,439.00000	2,406,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		204.00000	208,000	17.98	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		609.00000	584,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		693.00000	708,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		98.00000	84,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,604.00000	1,630,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	6,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,596.00000	2,625,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,595.00000	3,624,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,455.00000	8,426,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,455.00000	6,426,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		6.00000	4,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,461.00000	4,430,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		32.00000	28,000	25.32	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		2,487.00000	2,454,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		193.00000	196,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		648.00000	622,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		656.00000	670,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		111.00000	96,000	15.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,555.00000	1,581,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	7,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,547.00000	2,575,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,545.00000	3,574,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,505.00000	8,476,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,505.00000	6,476,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		5.00000	4,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,510.00000	4,480,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		31.00000	27,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,536.00000	2,503,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		183.00000	185,000	18.38	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		688.00000	661,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		620.00000	634,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		125.00000	110,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,506.00000	1,532,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	8,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,497.00000	2,525,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,495.00000	3,524,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,705.00000	8,676,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,705.00000	6,676,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		4.00000	3,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,709.00000	4,679,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		26.00000	22,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,731.00000	2,698,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		147.00000	148,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		852.00000	824,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		488.00000	500,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		193.00000	176,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,312.00000	1,336,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		17.00000	12,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,297.00000	2,325,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,296.00000	3,324,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,655.00000	8,626,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,655.00000	6,626,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		4.00000	3,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,659.00000	4,629,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		27.00000	23,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,682.00000	2,649,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		155.00000	156,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		810.00000	782,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		519.00000	531,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		174.00000	157,000	15.94	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,360.00000	1,385,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		15.00000	11,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,347.00000	2,375,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,345.00000	3,374,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		126.00000	125,000	19.80	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		981.00000	951,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,755.00000	8,726,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,755.00000	6,726,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		4.00000	3,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,759.00000	4,729,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		25.00000	21,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,780.00000	2,747,000	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		139.00000	140,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		894.00000	866,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		458.00000	469,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		213.00000	195,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,263.00000	1,287,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	13,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,248.00000	2,275,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	1,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,246.00000	3,274,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		173.00000	175,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		728.00000	701,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,105.00000	8,076,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,105.00000	6,076,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		9.00000	6,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,114.00000	4,082,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		44.00000	41,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,149.00000	2,117,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		290.00000	298,000	16.77	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		395.00000	374,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		937.00000	957,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		42.00000	33,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,900.00000	1,927,000	19.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	3,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,896.00000	2,924,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,895.00000	3,924,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,155.00000	8,126,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,155.00000	6,126,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		9.00000	6,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,164.00000	4,132,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		42.00000	38,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,197.00000	2,164,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		273.00000	281,000	16.97	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		428.00000	407,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		894.00000	913,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		49.00000	39,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,850.00000	1,878,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	4,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,846.00000	2,874,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,845.00000	3,874,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,555.00000	8,526,000	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,555.00000	6,526,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		5.00000	3,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,560.00000	4,529,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		30.00000	25,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,585.00000	2,551,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		585.00000	598,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		140.00000	124,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,457.00000	1,483,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	9,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,447.00000	2,475,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,445.00000	3,474,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,605.00000	8,576,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,605.00000	6,576,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		5.00000	3,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,610.00000	4,579,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		28.00000	24,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,633.00000	2,600,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		164.00000	165,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		769.00000	741,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		551.00000	564,000	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		156.00000	140,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,408.00000	1,434,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	10,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,397.00000	2,425,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,395.00000	3,424,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,305.00000	7,276,000	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,307.00000	5,277,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		17.00000	12,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,322.00000	3,288,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		82.00000	80,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,387.00000	1,356,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,695.00000	4,724,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,434.00000	1,402,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		79.00000	76,000	21.82	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		57.00000	54,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,812.00000	1,780,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		72.00000	70,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,527.00000	1,496,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		55.00000	52,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,860.00000	1,828,000	23.63	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	7.80	Call		308.00000	317,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		363.00000	343,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,249.00000	1,218,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		94.00000	92,000	21.01	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		257.00000	238,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		402.00000	412,000	16.18	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,158.00000	1,128,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		103.00000	102,000	20.61	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		351.00000	361,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		306.00000	287,000	16.31	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,341.00000	1,310,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		86.00000	84,000	21.41	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.88560	7.85690		17.02	0.00	0	1,364.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		385.00000	392,000	17.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		528.00000	506,000	17.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		369.00000	375,000	17.52	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		562.00000	539,000	17.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		402.00000	409,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		495.00000	473,000	17.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		898.00000	870,000	19.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		255.00000	256,000	19.02	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,715.00000	2,681,000	25.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		72.00000	67,000	25.07	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.99930	7.96960		17.25	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		791.00000	800,000	16.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		271.00000	251,000	16.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		761.00000	771,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		291.00000	272,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		821.00000	830,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		251.00000	231,000	16.12	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.75330	11.72880		14.16	5,100,932.20	434	21,141.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		57.00000	56,000	18.37	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,128.00000	1,103,000	18.37	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		66.00000	64,000	17.97	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,037.00000	1,011,000	17.97	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		61.00000	60,000	18.17	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,082.00000	1,057,000	18.17	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		452.00000	429,000	15.16	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		181.00000	182,000	15.16	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.91850	11.89510		15.34	655,517.50	55	12,417.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		471.00000	476,000	15.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		476.00000	458,000	15.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		449.00000	431,000	15.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		494.00000	499,000	15.27	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.08430	12.06200		15.95	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		743.00000	752,000	15.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		481.00000	468,000	15.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		719.00000	728,000	15.56	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		507.00000	494,000	15.56	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		768.00000	777,000	15.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		456.00000	443,000	15.40	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08870	0.08740		16.76	3,548.00	40	197.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		533.00000	637,000	17.89	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		83.00000	57,000	17.89	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.09020	0.08880		21.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		600.00000	686,000	19.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		320.00000	266,000	19.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		265.00000	307,000	23.09	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		985.00000	887,000	23.09	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,325.00000	1,456,000	18.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		45.00000	36,000	18.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.91650	9.84240		13.22	7,903,450.50	797	16,484.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		3.00000	4,000	18.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,826.00000	1,752,000	18.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		92.00000	113,000	14.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		450.00000	397,000	14.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		703.00000	640,000	14.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		45.00000	56,000	14.97	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		304.00000	261,000	13.51	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		146.00000	177,000	13.51	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		187.00000	158,000	13.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		229.00000	274,000	13.32	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		584.00000	649,000	13.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		42.00000	33,000	13.81	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.05690	9.98350		14.27	7,623,130.20	758	6,518.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,217.00000	10,143,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,217.00000	8,143,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,218.00000	6,144,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		8.00000	9,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,225.00000	4,152,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		46.00000	51,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,263.00000	2,194,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		105.00000	116,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,322.00000	1,259,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		285.00000	315,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		502.00000	458,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		863.00000	927,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		80.00000	70,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,795.00000	1,867,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	10,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		53.00000	59,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,120.00000	2,052,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,267.00000	10,193,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	27.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,267.00000	8,193,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,268.00000	6,194,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		7.00000	8,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,274.00000	4,201,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		44.00000	49,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,311.00000	2,242,000	21.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		101.00000	111,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,368.00000	1,304,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		270.00000	298,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		537.00000	491,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		824.00000	886,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		91.00000	79,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,746.00000	1,818,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		13.00000	11,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,967.00000	10,893,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,967.00000	8,893,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,968.00000	6,894,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		3.00000	4,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,970.00000	4,897,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		23.00000	26,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,990.00000	2,919,000	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		58.00000	63,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,025.00000	1,956,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		132.00000	146,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,099.00000	1,039,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		378.00000	419,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		345.00000	312,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,077.00000	1,146,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		44.00000	39,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,867.00000	10,793,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,867.00000	8,793,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,868.00000	6,794,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	4,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,871.00000	4,797,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		25.00000	28,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,892.00000	2,821,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		62.00000	68,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,929.00000	1,861,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		145.00000	161,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,012.00000	954,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		429.00000	473,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		296.00000	266,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,170.00000	1,240,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	33,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,017.00000	9,943,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,017.00000	7,943,000	27.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,018.00000	5,944,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		9.00000	11,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,026.00000	3,954,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		56.00000	61,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,073.00000	2,004,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		126.00000	139,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,143.00000	1,082,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		355.00000	394,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		372.00000	337,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,031.00000	1,100,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		48.00000	43,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,991.00000	2,064,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		8.00000	7,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,117.00000	10,043,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,117.00000	8,043,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,118.00000	6,044,000	25.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		8.00000	10,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,125.00000	4,053,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		51.00000	56,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,168.00000	2,099,000	20.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		115.00000	127,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,232.00000	1,170,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		318.00000	351,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		435.00000	394,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		945.00000	1,011,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	54,000	13.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,893.00000	1,965,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	8,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,417.00000	10,343,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,417.00000	8,343,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,418.00000	6,344,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	7,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,423.00000	4,350,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		38.00000	42,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,455.00000	2,385,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		88.00000	97,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,505.00000	1,440,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		230.00000	254,000	15.41	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		647.00000	597,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		711.00000	769,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		128.00000	112,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,600.00000	1,672,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	15,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,567.00000	10,493,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,567.00000	8,493,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,568.00000	6,494,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		5.00000	6,000	24.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,572.00000	4,499,000	24.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		33.00000	37,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,600.00000	2,530,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		78.00000	86,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,645.00000	1,579,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		196.00000	218,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		763.00000	711,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		607.00000	661,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		174.00000	154,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,455.00000	1,526,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		22.00000	19,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,867.00000	9,793,000	27.91	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,867.00000	7,793,000	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,868.00000	5,794,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		11.00000	12,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,878.00000	3,805,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,140.00000	2,212,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	5,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,917.00000	9,843,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,917.00000	7,843,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,918.00000	5,844,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		10.00000	12,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,927.00000	3,855,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		60.00000	66,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,977.00000	1,909,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		139.00000	153,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,056.00000	996,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		403.00000	446,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		320.00000	289,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,123.00000	1,193,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		40.00000	36,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,090.00000	2,163,000	17.69	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	7.90	Put		7.00000	6,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,967.00000	9,893,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,967.00000	7,893,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,968.00000	5,894,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		10.00000	11,000	24.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,977.00000	3,904,000	24.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,041.00000	2,113,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	6,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		573.00000	526,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		256.00000	283,000	15.08	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.19700	10.12460		14.81	10,197,000.00	1,000	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		640.00000	692,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		315.00000	295,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		612.00000	664,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		337.00000	317,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		669.00000	722,000	14.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		294.00000	275,000	14.38	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			350.97300	350.44700			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			322.38100	321.83600			373,961,960.00	116	1,344.00
ALBI	On	04/11/2010	Index Future			327.74400	327.19100			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			6.64290	6.65200		12.38	166,072.50	25	8,081.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		56.00000	54,000	13.69	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		304.00000	311,000	13.69	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.66540	6.67550		13.54	0.00	0	8,139.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		153.00000	150,000	14.40	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		378.00000	385,000	14.40	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		415.00000	422,000	14.61	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		140.00000	137,000	14.61	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.68720	6.69770		14.14	0.00	0	5.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		302.00000	298,000	14.05	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		304.00000	311,000	14.05	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		281.00000	277,000	14.14	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		333.00000	340,000	14.14	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		325.00000	320,000	13.95	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		277.00000	283,000	13.95	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.27480	7.32560		10.96	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		71.00000	59,000	12.22	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		245.00000	284,000	12.22	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.36930	7.42100		10.99	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		117.00000	103,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		396.00000	434,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		105.00000	92,000	12.18	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		434.00000	473,000	12.18	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		130.00000	115,000	11.88	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		359.00000	396,000	11.88	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			142.93600	142.80700			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.31400	145.18300			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			323.59300	323.06700		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		76,196.00000	81,000,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		1,526.00000	1,070,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			328.97700	328.44200			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		5,580.00000	230,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		5,680.00000	330,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		5,480.00000	130,000		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			380.61700	380.47300			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			387.04600	386.89800			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			6.54500	6.54500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.37500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.31500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.46500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.70500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.95500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.25500			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			315.41100	314.76500			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			320.65900	320.00100			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.74400	7.77500		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,518.00000	4,665,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,382.00000	3,528,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		2.00000	1,000	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		5,643.00000	5,790,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		17.00000	11,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,245.00000	2,386,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,384.00000	1,251,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		70.00000	84,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.80800	7.84100		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,239.00000	3,359,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		307.00000	278,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,425.00000	3,548,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		274.00000	248,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,055.00000	3,173,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		342.00000	311,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,080.00000	1,972,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		527.00000	568,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.84900	7.88500		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,555.00000	1,632,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,491.00000	1,413,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,676.00000	1,756,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,397.00000	1,323,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,439.00000	1,512,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,589.00000	1,508,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.90400	8.93500		10.00	8,168,893.64	71	20,831.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,090.00000	3,330,000	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		200.00000	150,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		388.00000	445,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,138.00000	1,904,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,260.00000	7,548,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		6.00000	3,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,341.00000	9,631,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	1,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,390.00000	1,545,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		785.00000	649,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,235.00000	3,954,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		56.00000	66,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.96700	8.99800		11.00	0.00	0	400.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,097.00000	4,270,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,812.00000	1,699,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,395.00000	4,574,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,664.00000	1,558,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,811.00000	3,977,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,974.00000	1,854,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,006.00000	3,819,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,688.00000	1,787,000	10.33	661,190.00	370	9,800.00
R186	On	03/02/2011	Bond Future			9.01600	9.04900		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,461.00000	3,603,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,907.00000	3,749,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,702.00000	3,850,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,693.00000	3,541,000	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		3,228.00000	3,364,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,132.00000	3,968,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.67500	1.67100			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		217.00000	206,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Call		354.00000	343,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Call		80.00000	69,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.81700	1.81300			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		156.00000	166,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		32.00000	42,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		280.00000	290,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			3.00100	3.01100			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		492.00000	618,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		1,119.00000	1,245,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		139.00000	13,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.06800	3.07800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.05	Put		346.00000	222,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		271.00000	394,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Put		966.00000	842,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.68400	7.69500		3.75	0.00	0	1,364.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,735.00000	4,776,000	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			7.74600	7.75700		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,787.00000	2,818,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		197.00000	189,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,938.00000	2,969,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		176.00000	169,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,639.00000	2,669,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		221.00000	212,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.78100	7.79400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,566.00000	1,589,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		879.00000	859,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,673.00000	1,698,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		820.00000	802,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,462.00000	1,484,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		941.00000	920,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.01500	3.01400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/08/2010	Bond Future	3.05	Call		625.00000	607,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		1,485.00000	1,468,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		244.00000	262,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.05600	3.05500			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		86.00000	103,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		768.00000	751,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		948.00000	965,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.38700	8.41800		6.00	4,719,861.28	46	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,238.00000	4,400,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	1,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.46300	8.49500		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,066.00000	4,199,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		326.00000	297,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,275.00000	4,411,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		294.00000	267,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,859.00000	3,990,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		361.00000	330,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.52300	8.55700		6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		1,692.00000	1,769,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,973.00000	1,882,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,823.00000	1,904,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,857.00000	1,771,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,567.00000	1,642,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,095.00000	2,002,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.48600	8.50700		7.00	4,027,417.70	41	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,183.00000	4,304,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		3.00000	3,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,330.00000	1,413,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		221.00000	183,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,556.00000	1,647,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		163.00000	132,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,629.00000	1,518,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		127.00000	138,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.55500	8.57700		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,142.00000	4,239,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		439.00000	412,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,368.00000	4,467,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		398.00000	372,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,920.00000	4,015,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		486.00000	457,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.60900	8.63200		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,755.00000	1,808,000	7.21	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	03/02/2011	Bond Future	8.50	Put		2,484.00000	2,411,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,893.00000	1,949,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,345.00000	2,275,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,624.00000	1,675,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,631.00000	2,556,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.55400	7.57500		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,119.00000	4,181,000	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			7.61400	7.63700		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,466.00000	2,521,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		107.00000	98,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,588.00000	2,644,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		95.00000	87,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,345.00000	2,399,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		121.00000	111,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.64400	7.66900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,377.00000	1,418,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		528.00000	505,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,467.00000	1,509,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		491.00000	469,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,290.00000	1,329,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		569.00000	544,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.59500	8.62600		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,056.00000	5,242,000	8.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	1,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,658.00000	3,840,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		11.00000	7,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,342.00000	2,165,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		50.00000	59,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.66000	8.69200		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,823.00000	3,964,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		620.00000	573,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,047.00000	4,190,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		564.00000	519,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,604.00000	3,741,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		682.00000	631,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.71000	8.74400		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,239.00000	2,336,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,205.00000	2,106,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,400.00000	2,501,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,079.00000	1,984,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,086.00000	2,179,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,339.00000	2,237,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.68500	8.71600		8.50	6,331,656.46	71	11,214.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,713.00000	4,905,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		4.00000	3,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.75000	8.78200		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,586.00000	3,725,000	9.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	04/11/2010	Bond Future	9.25	Put		786.00000	729,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,809.00000	3,952,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		717.00000	664,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,368.00000	3,503,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		861.00000	800,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.80100	8.83400		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,033.00000	2,123,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,539.00000	2,431,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,188.00000	2,283,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,392.00000	2,289,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,885.00000	1,971,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,695.00000	2,582,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.90100	8.93200		12.75	0.00	0	2,406.00
R209	On	05/08/2010	Bond Future	8.75	Call		357.00000	407,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,797.00000	1,605,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95000	8.98100		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,357.00000	2,474,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,211.00000	2,088,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,565.00000	2,689,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,036.00000	1,920,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,157.00000	2,268,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,397.00000	2,268,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.98800	9.02000		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,049.00000	3,168,000	14.02	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	03/02/2011	Bond Future	9.00	Put		3,202.00000	3,076,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,254.00000	3,378,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,025.00000	2,904,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,849.00000	2,964,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,388.00000	3,257,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.07400	3.07400			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		338.00000	338,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		983.00000	983,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		313.00000	313,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.12300	3.12200			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		282.00000	294,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		357.00000	344,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		926.00000	938,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73300	2.73200			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		105.00000	99,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		397.00000	391,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		187.00000	193,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83500	2.83400		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		473.00000	478,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		191.00000	197,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		755.00000	761,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01100	3.01100		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Put		105.00000	105,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		370.00000	370,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Put		581.00000	581,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.07900	3.07900		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		735.00000	735,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		269.00000	269,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,203.00000	1,203,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			319.73400	319.21200		0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			325.05400	324.52300			0.00	0	0.00

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**Total for Derivatives :** **579,038,974.48**      **23,281**      **810,531.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.68000	6.70000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.73000	7.75500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.88500	8.91500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.74000	1.74000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			3.01000	3.02000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.67000	7.67500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.02000	3.02000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.37000	8.39500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.46500	8.48500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.54000	7.55500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.58000	8.60500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.67000	8.69500			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	31/03/2036	Spot Bond			8.89000	8.92000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.08000	3.08000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.02000	3.02000			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>579,038,974.48</b>	<b>23,281</b>	<b>810,531.00</b>