



# Daily MTM Report

Daily summary for: 30/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.75490	7.74300		17.51	124,628,997.90	16,071	209,973.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,107.00000	8,095,000	43.11	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,107.00000	6,095,000	36.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,107.00000	4,095,000	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		11.00000	11,000	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,118.00000	2,106,000	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		906.00000	917,000	16.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		13.00000	12,000	16.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,894.00000	1,906,000	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,893.00000	2,905,000	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,893.00000	3,905,000	20.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,057.00000	8,045,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,057.00000	6,045,000	36.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,057.00000	4,045,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		12.00000	12,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,069.00000	2,057,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		226.00000	228,000	17.75	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		283.00000	273,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		953.00000	964,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		10.00000	9,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,944.00000	1,956,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,943.00000	2,955,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,943.00000	3,955,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		208.00000	209,000	17.99	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		315.00000	304,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,157.00000	8,145,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,157.00000	6,145,000	36.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,157.00000	4,145,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,167.00000	2,155,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		191.00000	192,000	18.23	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		348.00000	337,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		860.00000	870,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		17.00000	15,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,844.00000	1,856,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,843.00000	2,855,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,843.00000	3,855,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,207.00000	8,195,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,207.00000	6,195,000	36.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,207.00000	4,195,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,216.00000	2,204,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		175.00000	176,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		382.00000	371,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		814.00000	824,000	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		21.00000	19,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,794.00000	1,806,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,793.00000	2,805,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,793.00000	3,805,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,307.00000	8,295,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,307.00000	6,295,000	37.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,307.00000	4,295,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		8.00000	7,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,315.00000	2,302,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		148.00000	148,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		455.00000	443,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		725.00000	734,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		32.00000	29,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,695.00000	1,706,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,693.00000	2,705,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,693.00000	3,705,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,357.00000	8,345,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,357.00000	6,345,000	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,357.00000	4,345,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,364.00000	2,352,000	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		136.00000	136,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		493.00000	481,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		682.00000	691,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		39.00000	36,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,645.00000	1,657,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,643.00000	2,655,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,643.00000	3,655,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,407.00000	8,395,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,407.00000	6,395,000	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,407.00000	4,395,000	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		6.00000	6,000	27.57	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	10.15	Put		2,413.00000	2,401,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		125.00000	125,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		532.00000	520,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		640.00000	648,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		47.00000	43,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,595.00000	1,607,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,593.00000	2,605,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,593.00000	3,605,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,557.00000	8,545,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,557.00000	6,545,000	38.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,557.00000	4,545,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,562.00000	2,550,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		521.00000	528,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		78.00000	73,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,446.00000	1,457,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	2,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,443.00000	2,455,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.35	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		3,443.00000	3,455,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,507.00000	8,495,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,507.00000	6,495,000	37.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,507.00000	4,495,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		5.00000	5,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,512.00000	2,500,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		106.00000	105,000	19.90	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		613.00000	600,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		559.00000	567,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		66.00000	62,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,496.00000	1,507,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	2,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,493.00000	2,505,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,493.00000	3,505,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,657.00000	8,645,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,657.00000	6,645,000	38.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.72	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	12.40	Put		4,657.00000	4,645,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,661.00000	2,649,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		83.00000	82,000	20.61	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		740.00000	727,000	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		449.00000	455,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		106.00000	100,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,346.00000	1,358,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	3,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,343.00000	2,355,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,343.00000	3,355,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		97.00000	97,000	20.14	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		654.00000	642,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,957.00000	7,945,000	42.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,957.00000	5,945,000	35.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,957.00000	3,945,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		14.00000	14,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,971.00000	1,959,000	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		270.00000	273,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		227.00000	218,000	17.47	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,050.00000	1,061,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	6,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,044.00000	2,056,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,043.00000	3,055,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,043.00000	4,055,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,007.00000	7,995,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,007.00000	5,995,000	36.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,007.00000	3,995,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		13.00000	13,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,020.00000	2,008,000	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		246.00000	248,000	17.51	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		253.00000	243,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,001.00000	1,012,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	7,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,994.00000	2,006,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,993.00000	3,005,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,993.00000	4,005,000	19.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,257.00000	8,245,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,257.00000	6,245,000	36.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,257.00000	4,245,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		8.00000	8,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,265.00000	2,253,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		161.00000	162,000	18.71	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		418.00000	407,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		769.00000	779,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		26.00000	24,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,744.00000	1,756,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,743.00000	2,755,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,743.00000	3,755,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,457.00000	8,445,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,457.00000	6,445,000	37.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,457.00000	4,445,000	31.08	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		6.00000	6,000	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,463.00000	2,451,000	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		115.00000	115,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		572.00000	560,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		599.00000	607,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		56.00000	52,000	17.08	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,545.00000	1,557,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,543.00000	2,555,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,543.00000	3,555,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,607.00000	8,595,000	43.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,607.00000	6,595,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,607.00000	4,595,000	31.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,611.00000	2,599,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		90.00000	89,000	20.38	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		697.00000	684,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		484.00000	491,000	17.20	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		91.00000	86,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,396.00000	1,408,000	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,393.00000	2,405,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,393.00000	3,405,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		22.00000	22,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,579.00000	1,567,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		27.00000	27,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,434.00000	1,422,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		872.00000	859,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		65.00000	64,000	21.33	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,009.00000	996,000	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		52.00000	51,000	22.05	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		29.00000	28,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,386.00000	1,373,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		33.00000	33,000	23.48	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,290.00000	1,278,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		60.00000	59,000	21.57	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		917.00000	904,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		180.00000	172,000	17.40	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		323.00000	327,000	17.40	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		296.00000	299,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		203.00000	194,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		827.00000	815,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		70.00000	70,000	21.09	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			7.86670	7.85490		17.77	401,201.70	51	29,581.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,095.00000	8,083,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,096.00000	6,084,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	14,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,109.00000	4,097,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		61.00000	61,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,156.00000	2,144,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		341.00000	346,000	18.15	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		436.00000	429,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		959.00000	968,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		54.00000	51,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,911.00000	1,923,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	6,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,906.00000	2,918,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,905.00000	3,917,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		187.00000	189,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		882.00000	872,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,145.00000	8,133,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,146.00000	6,134,000	28.86	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		13.00000	13,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,158.00000	4,146,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		58.00000	59,000	25.75	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,203.00000	2,192,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		917.00000	927,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		62.00000	60,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,862.00000	1,873,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	6,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,856.00000	2,868,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,855.00000	3,867,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,195.00000	8,183,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,196.00000	6,184,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		12.00000	12,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,207.00000	4,195,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		56.00000	56,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,251.00000	2,239,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		308.00000	312,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		503.00000	495,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		877.00000	886,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		72.00000	69,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,813.00000	1,824,000	19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		8.00000	7,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,806.00000	2,818,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,805.00000	3,817,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,245.00000	8,233,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,246.00000	6,234,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	11,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,257.00000	4,244,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		54.00000	54,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,299.00000	2,287,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		292.00000	296,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		537.00000	529,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		837.00000	846,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		82.00000	79,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,764.00000	1,775,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	8,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,756.00000	2,768,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,755.00000	3,767,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		324.00000	328,000	18.34	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		469.00000	461,000	18.34	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	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,295.00000	8,283,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,296.00000	6,284,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	11,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,306.00000	4,294,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		51.00000	52,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,346.00000	2,335,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		278.00000	281,000	18.91	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		573.00000	564,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		799.00000	807,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		94.00000	90,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,714.00000	1,726,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	9,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,706.00000	2,718,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,705.00000	3,717,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,345.00000	8,333,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,346.00000	6,334,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	10,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,355.00000	4,343,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		49.00000	50,000	26.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,394.00000	2,383,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		264.00000	267,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		609.00000	600,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		762.00000	770,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		107.00000	103,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,666.00000	1,677,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		11.00000	10,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,657.00000	2,668,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,655.00000	3,667,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,395.00000	8,383,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,396.00000	6,384,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	9,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,405.00000	4,392,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		47.00000	48,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,442.00000	2,431,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		251.00000	254,000	19.30	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		646.00000	637,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		725.00000	733,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		120.00000	116,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,617.00000	1,628,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		12.00000	11,000	18.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,607.00000	2,618,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,605.00000	3,617,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,595.00000	8,583,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,596.00000	6,584,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	7,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,602.00000	4,590,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		41.00000	41,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,636.00000	2,624,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		206.00000	208,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		801.00000	791,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		591.00000	598,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		186.00000	181,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,423.00000	1,434,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		18.00000	17,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,407.00000	2,419,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,405.00000	3,417,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,545.00000	8,533,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.47	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		6,546.00000	6,534,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	8,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,553.00000	4,541,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		42.00000	42,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,587.00000	2,575,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		216.00000	219,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		761.00000	752,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		623.00000	630,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		168.00000	163,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,471.00000	1,482,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		16.00000	15,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,457.00000	2,469,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,455.00000	3,467,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		178.00000	180,000	20.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		923.00000	913,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,645.00000	8,633,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,646.00000	6,634,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	7,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,652.00000	4,640,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		39.00000	39,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,684.00000	2,672,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		196.00000	198,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		841.00000	831,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		561.00000	567,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		206.00000	200,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,375.00000	1,385,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		20.00000	18,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,358.00000	2,369,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,355.00000	3,367,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		239.00000	242,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		684.00000	675,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,995.00000	7,983,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,996.00000	5,984,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	16,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,011.00000	3,999,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		66.00000	67,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,061.00000	2,050,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		379.00000	384,000	17.77	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		374.00000	367,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,044.00000	1,054,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		39.00000	37,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,010.00000	2,022,000	20.20	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	5,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,006.00000	3,017,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,005.00000	4,017,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,045.00000	8,033,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,046.00000	6,034,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	15,000	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,060.00000	4,048,000	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		63.00000	64,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,108.00000	2,097,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		360.00000	364,000	17.96	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		405.00000	397,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,001.00000	1,011,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		46.00000	44,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,961.00000	1,972,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,956.00000	2,968,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,955.00000	3,967,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,445.00000	8,433,000	31.69	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	14.30	Call		1.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,446.00000	6,434,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	9,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,454.00000	4,442,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		46.00000	46,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,491.00000	2,479,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		690.00000	698,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		135.00000	131,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,568.00000	1,579,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		13.00000	12,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,557.00000	2,569,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,555.00000	3,567,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,495.00000	8,483,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,496.00000	6,484,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		8.00000	8,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,503.00000	4,491,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		44.00000	44,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,539.00000	2,527,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		227.00000	230,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		722.00000	713,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		656.00000	663,000	16.88	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		151.00000	146,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,519.00000	1,530,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		14.00000	13,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,507.00000	2,519,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,505.00000	3,517,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,195.00000	7,183,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,198.00000	5,186,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		26.00000	26,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,221.00000	3,209,000	28.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		120.00000	121,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,315.00000	1,304,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,805.00000	4,817,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,360.00000	1,349,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		115.00000	116,000	22.54	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		84.00000	85,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,729.00000	1,718,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		106.00000	107,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,451.00000	1,440,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		81.00000	82,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,776.00000	1,765,000	24.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		402.00000	407,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		347.00000	340,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,181.00000	1,170,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		136.00000	137,000	21.77	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		248.00000	242,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		503.00000	509,000	17.33	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,093.00000	1,083,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		148.00000	150,000	21.39	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		450.00000	456,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		295.00000	289,000	17.50	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.97790	7.96620		17.93	0.00	0	850.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		467.00000	472,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		501.00000	494,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		449.00000	454,000	18.25	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		533.00000	526,000	18.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		486.00000	492,000	17.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		470.00000	464,000	17.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		851.00000	843,000	19.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		317.00000	321,000	19.68	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,626.00000	2,615,000	25.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		92.00000	93,000	25.58	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.08930	8.07730		18.19	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		883.00000	890,000	16.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		256.00000	251,000	16.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		853.00000	861,000	16.92	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	7.50	Put		276.00000	272,000	16.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		913.00000	921,000	16.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		236.00000	232,000	16.71	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.59450	11.65440		16.57	9,866,919.50	851	19,148.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		84.00000	87,000	20.78	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,230.00000	1,293,000	20.78	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		94.00000	97,000	20.43	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,140.00000	1,203,000	20.43	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		89.00000	92,000	20.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,185.00000	1,248,000	20.61	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76100	11.82250		16.79	35,283.00	3	12,394.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		482.00000	479,000	17.17	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		560.00000	618,000	17.17	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		529.00000	587,000	17.04	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		501.00000	498,000	17.04	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.92630	11.98950		16.88	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		738.00000	729,000	16.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		549.00000	603,000	16.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		715.00000	707,000	16.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		576.00000	631,000	16.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		761.00000	752,000	16.66	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		522.00000	576,000	16.66	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08780	0.08760		18.82	23,881.60	272	222.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		598.00000	613,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		128.00000	123,000	20.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08920	0.08900		22.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		667.00000	682,000	21.47	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		367.00000	362,000	21.47	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		322.00000	331,000	24.59	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,022.00000	1,011,000	24.59	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,362.00000	1,380,000	19.68	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		62.00000	60,000	19.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.51400	9.43230		15.06	1,712,520.00	180	21,508.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		11.00000	13,000	23.85	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,244.00000	2,164,000	23.85	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		76.00000	89,000	18.07	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		844.00000	775,000	18.07	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,118.00000	1,043,000	19.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		50.00000	57,000	19.36	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		671.00000	606,000	17.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		103.00000	120,000	17.21	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		509.00000	451,000	16.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		141.00000	165,000	16.35	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		325.00000	376,000	14.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		193.00000	162,000	14.97	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.65610	9.57460		15.43	0.00	0	6,036.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,625.00000	10,544,000	28.79	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	18.20	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,625.00000	8,544,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,626.00000	6,545,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		11.00000	12,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,636.00000	4,556,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		51.00000	55,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,676.00000	2,599,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		101.00000	109,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,726.00000	1,653,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		219.00000	241,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		844.00000	785,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		595.00000	653,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		220.00000	197,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,404.00000	1,483,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		29.00000	27,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		56.00000	61,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,531.00000	2,455,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,675.00000	10,594,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,675.00000	8,594,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,676.00000	6,595,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		10.00000	12,000	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,685.00000	4,606,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		49.00000	53,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,724.00000	2,647,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		97.00000	105,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,772.00000	1,699,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		210.00000	230,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		885.00000	824,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		564.00000	621,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		239.00000	215,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,357.00000	1,436,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		32.00000	30,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,375.00000	11,294,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,375.00000	9,294,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,376.00000	7,295,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		4.00000	5,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,379.00000	5,299,000	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		32.00000	34,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,407.00000	3,328,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		60.00000	65,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,435.00000	2,359,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		120.00000	130,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,495.00000	1,424,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		275.00000	303,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		650.00000	597,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		762.00000	827,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		137.00000	121,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,275.00000	11,194,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,275.00000	9,194,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,276.00000	7,195,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	5,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,280.00000	5,199,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		34.00000	36,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,309.00000	3,230,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		65.00000	70,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,340.00000	2,264,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		129.00000	140,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,404.00000	1,334,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		302.00000	333,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		577.00000	527,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		836.00000	903,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		111.00000	97,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,425.00000	10,344,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.79	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	18.00	Put		8,425.00000	8,344,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,426.00000	6,345,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		14.00000	16,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,439.00000	4,360,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		58.00000	63,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,483.00000	2,407,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		115.00000	125,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,540.00000	1,469,000	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		263.00000	289,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		688.00000	633,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		727.00000	790,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		152.00000	134,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,595.00000	1,675,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	19,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,525.00000	10,444,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,525.00000	8,444,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,526.00000	6,445,000	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		12.00000	14,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,537.00000	4,458,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		54.00000	59,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,579.00000	2,503,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		108.00000	117,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,633.00000	1,561,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		240.00000	264,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		765.00000	708,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		659.00000	719,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		184.00000	163,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,499.00000	1,578,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		24.00000	22,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,825.00000	10,744,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,825.00000	8,744,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,826.00000	6,745,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		8.00000	10,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,833.00000	4,754,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		44.00000	48,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,869.00000	2,792,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		89.00000	95,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,914.00000	1,839,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		184.00000	202,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,009.00000	946,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		480.00000	532,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		305.00000	276,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,216.00000	1,295,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		41.00000	39,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,975.00000	10,894,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,975.00000	8,894,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,976.00000	6,895,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		7.00000	8,000	26.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,982.00000	4,902,000	26.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		40.00000	44,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,015.00000	2,938,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		81.00000	87,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,056.00000	1,981,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		163.00000	178,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,138.00000	1,072,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		404.00000	452,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		379.00000	346,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,079.00000	1,157,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		54.00000	51,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,275.00000	10,194,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	1,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,275.00000	8,195,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	2,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,276.00000	6,196,000	26.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		16.00000	19,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,291.00000	4,213,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,740.00000	1,820,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		15.00000	14,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,325.00000	10,244,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	1,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,325.00000	8,245,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	2,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,326.00000	6,246,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		15.00000	18,000	26.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,340.00000	4,262,000	26.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		62.00000	68,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,387.00000	2,312,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		124.00000	135,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,449.00000	1,379,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		288.00000	318,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		613.00000	562,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		799.00000	865,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		124.00000	109,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,692.00000	1,772,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		17.00000	16,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,375.00000	10,294,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.79	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	17.95	Put		8,375.00000	8,294,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,376.00000	6,295,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		15.00000	17,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,390.00000	4,311,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,643.00000	1,723,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	17,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		926.00000	864,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		201.00000	220,000	17.68	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.79730	9.71660		15.54	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		473.00000	508,000	15.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		556.00000	511,000	15.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		456.00000	490,000	15.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		589.00000	543,000	15.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		491.00000	530,000	15.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		524.00000	483,000	15.48	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			347.80000	346.60000			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.86300	316.76300			47,679,450.00	15	1,437.00
ALBI	On	04/11/2010	Index Future			323.15000	322.03200			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.50090	6.54850		12.92	702,097.20	108	9,472.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		54.00000	46,000	14.77	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		406.00000	445,000	14.77	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.52660	6.57360		13.80	0.00	0	8,156.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		141.00000	129,000	15.32	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		467.00000	502,000	15.32	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		506.00000	542,000	15.53	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		130.00000	119,000	15.53	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.55070	6.59870		14.84	163,767.50	25	106.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		286.00000	268,000	15.21	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		387.00000	417,000	15.21	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		269.00000	252,000	15.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		420.00000	451,000	15.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		304.00000	284,000	15.02	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		355.00000	383,000	15.02	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.29700	7.36660		10.94	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		102.00000	77,000	11.81	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		235.00000	280,000	11.81	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.39620	7.46700		11.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		165.00000	131,000	12.54	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		398.00000	435,000	12.54	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		151.00000	119,000	12.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		434.00000	473,000	12.68	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		180.00000	144,000	12.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		363.00000	398,000	12.41	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.27700	140.99300			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.62700	143.33800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	05/08/2010	GOVI		319.20300	318.13000		6.57	0.00	0	326.00	
GOVI	On	05/08/2010	GOVI	315.60	Call		40,980.00000	47,985,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		15,680.00000	11,955,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		324.51300	323.42100			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		55,790.00000	44,870,000	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		55,890.00000	44,970,000	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		55,690.00000	44,770,000	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		381.39900	381.41500			0.00	0	501.00	
J153	On	31/08/2010	Interest Rate Swap		6.89407	6.89407		15.00	0.00	0	0.00	
J157	On	15/09/2015	Interest Rate Swap		8.82200	8.82200		15.00	0.00	0	0.00	
J186	On	21/12/2026	Interest Rate Swap		8.68300	8.68300		15.00	0.00	0	0.00	
J201	On	22/12/2014	Interest Rate Swap		8.65500	8.65500		15.00	0.00	0	0.00	
J203	On	15/09/2017	Interest Rate Swap		8.97500	8.97500		15.00	0.00	0	0.00	
J204	On	21/12/2018	Interest Rate Swap		8.96200	8.96200		15.00	0.00	0	0.00	
J207	On	15/01/2020	Interest Rate Swap		8.99700	8.99700		15.00	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.57500	6.54900			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.50500	6.49500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.44500	6.45400			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.42500	6.43100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.42500	6.43100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.42500	6.43200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.47500	6.47100			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.68500	6.66700			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.98500	7.02000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.25500	7.27400			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.51500	7.54700			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.56500	7.58500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			310.16000	308.91100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.31900	314.04900			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.06300	8.12700		4.00	0.00	0	5,033.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,906.00000	3,183,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		44.00000	22,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,877.00000	2,112,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		153.00000	89,000	4.16	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,997.00000	4,291,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		11.00000	6,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		438.00000	295,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,010.00000	1,166,000	4.00	0.00	0	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	7.50	Put		2,990.00000	2,692,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		20.00000	21,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.14800	8.21700		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,017.00000	2,261,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		769.00000	706,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,168.00000	2,419,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		701.00000	645,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,872.00000	2,107,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		843.00000	771,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,443.00000	3,198,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		206.00000	267,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.21100	8.28400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		857.00000	995,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,490.00000	2,319,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		938.00000	1,086,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,356.00000	2,196,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		780.00000	909,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,627.00000	2,448,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.06700	9.14100		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,049.00000	2,398,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,062.00000	733,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		304.00000	352,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,956.00000	3,326,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,503.00000	6,113,000	10.73	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	9.75	Put		151.00000	83,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,483.00000	8,138,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		45.00000	22,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		922.00000	1,093,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		2,219.00000	1,712,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		6,148.00000	5,478,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		67.00000	75,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.13500	9.21100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,238.00000	3,520,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,889.00000	2,486,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,478.00000	3,786,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,684.00000	2,307,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,002.00000	3,264,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,101.00000	2,678,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,567.00000	4,982,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,313.00000	1,413,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.18900	9.26700		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,750.00000	3,000,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		5,150.00000	4,707,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		2,950.00000	3,217,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,894.00000	4,468,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,559.00000	2,790,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,417.00000	4,955,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.92100	7.99600		3.75	0.00	0	1,388.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Call		3,620.00000	3,896,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.00000	8.08000		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,932.00000	2,148,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		478.00000	414,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,060.00000	2,282,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		434.00000	377,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,808.00000	2,016,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		526.00000	454,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.05200	8.13800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		983.00000	1,145,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,440.00000	1,318,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,065.00000	1,234,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,356.00000	1,241,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		906.00000	1,060,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,529.00000	1,399,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.70600	8.78000		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,493.00000	2,825,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		128.00000	81,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.79700	8.87500		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,696.00000	2,952,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		861.00000	730,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,867.00000	3,133,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		791.00000	670,000	7.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Call		2,530.00000	2,774,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		937.00000	794,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.87200	8.95400		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,041.00000	1,111,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,250.00000	2,925,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,132.00000	1,211,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,094.00000	2,779,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		955.00000	1,018,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,411.00000	3,079,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.81400	8.87700		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,299.00000	2,568,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		230.00000	144,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		466.00000	529,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,468.00000	1,176,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		568.00000	648,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		1,286.00000	1,011,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		3,651.00000	3,296,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		38.00000	39,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.89700	8.96400		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,633.00000	2,896,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,082.00000	977,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,813.00000	3,086,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		994.00000	899,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,463.00000	2,710,000	7.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		1,181.00000	1,060,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.96400	9.03300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,029.00000	1,121,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,932.00000	3,654,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,122.00000	1,224,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,748.00000	3,480,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		942.00000	1,026,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,123.00000	3,838,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.83400	7.90000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,162.00000	3,355,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.91900	7.99000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,689.00000	1,845,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		303.00000	265,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,794.00000	1,954,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		274.00000	239,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,585.00000	1,737,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		334.00000	291,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.97400	8.05200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		870.00000	951,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,002.00000	885,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		934.00000	1,025,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		939.00000	831,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		808.00000	881,000	2.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	7.95	Put		1,068.00000	942,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.89100	8.95600		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,207.00000	3,551,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		104.00000	68,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,009.00000	2,293,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		315.00000	218,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		4,265.00000	3,886,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		20.00000	22,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.96800	9.03400		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,539.00000	2,789,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,317.00000	1,189,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,717.00000	2,979,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,215.00000	1,099,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,366.00000	2,605,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,425.00000	1,286,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.02900	9.09800		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,449.00000	1,577,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,421.00000	3,162,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,566.00000	1,705,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,251.00000	3,004,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,338.00000	1,455,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,598.00000	3,328,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.93000	8.99300		8.50	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,135.00000	3,485,000	9.14	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	05/08/2010	Bond Future	9.50	Put		129.00000	96,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.00400	9.06900		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,534.00000	2,780,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,465.00000	1,323,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,715.00000	2,972,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,354.00000	1,223,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,359.00000	2,593,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,584.00000	1,430,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.06200	9.13000		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,481.00000	1,528,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,741.00000	3,389,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,601.00000	1,656,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,559.00000	3,216,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,368.00000	1,407,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,931.00000	3,572,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.01100	9.07400		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		353.00000	422,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,885.00000	2,473,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.06200	9.12700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,063.00000	2,191,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,029.00000	2,665,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,242.00000	2,384,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,825.00000	2,475,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		1,892.00000	2,006,000	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/11/2010	Bond Future	8.95	Put		3,243.00000	2,866,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.10300	9.16800		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,621.00000	2,847,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,892.00000	3,631,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		2,801.00000	3,041,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,690.00000	3,443,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,447.00000	2,660,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,104.00000	3,829,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			315.37300	314.31000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			320.61900	319.53800			0.00	0	0.00

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**Total for Derivatives :** **185,214,118.40**      **17,576**      **676,745.00**

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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			6.97000	7.03000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.03000	8.09000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.04000	9.11500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.89000	7.95000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.67000	8.74000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.78000	8.84000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			7.80000	7.86000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.86000	8.92000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.90000	8.96000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.99000	9.05500			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>185,214,118.40</b>	<b>17,576</b>	<b>676,745.00</b>