



# Daily MTM Report

Daily summary for: 13/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.62680	7.69060		16.00	43,015,152.00	5,640	217,444.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,159.00000	8,223,000	45.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,159.00000	6,223,000	40.51	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,159.00000	4,223,000	31.92	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		2.00000	1,000	24.23	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,161.00000	2,224,000	24.23	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		852.00000	791,000	17.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		11.00000	14,000	17.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,841.00000	1,777,000	22.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	22.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,841.00000	2,777,000	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,841.00000	3,777,000	29.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,109.00000	8,173,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,109.00000	6,173,000	40.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,109.00000	4,173,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		3.00000	2,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,112.00000	2,175,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		161.00000	137,000	16.73	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		270.00000	310,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		899.00000	838,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		8.00000	11,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,891.00000	1,827,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,891.00000	2,827,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,891.00000	3,827,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		145.00000	122,000	16.91	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		304.00000	345,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,209.00000	8,273,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,209.00000	6,273,000	40.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,209.00000	4,273,000	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		2.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,211.00000	2,274,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		129.00000	108,000	17.09	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		338.00000	381,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		804.00000	745,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		13.00000	18,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,791.00000	1,727,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,791.00000	2,727,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,791.00000	3,727,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,259.00000	8,323,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,259.00000	6,323,000	40.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,259.00000	4,323,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		2.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,261.00000	2,324,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		116.00000	96,000	17.27	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		375.00000	419,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		758.00000	699,000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		17.00000	22,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,741.00000	1,677,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,741.00000	2,677,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,741.00000	3,677,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,359.00000	8,423,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,359.00000	6,423,000	41.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,359.00000	4,423,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		2.00000	1,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,361.00000	2,424,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		92.00000	76,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		451.00000	499,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		667.00000	610,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		26.00000	33,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,641.00000	1,578,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,641.00000	2,577,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,641.00000	3,577,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,409.00000	8,473,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,409.00000	6,473,000	41.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,409.00000	4,473,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		2.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,411.00000	2,474,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		83.00000	67,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		492.00000	540,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		623.00000	566,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		32.00000	39,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,592.00000	1,528,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,591.00000	2,527,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,591.00000	3,527,000	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,459.00000	8,523,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,459.00000	6,523,000	41.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,459.00000	4,523,000	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	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	10.15	Put		2,460.00000	2,524,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		74.00000	59,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		533.00000	582,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		579.00000	524,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		38.00000	47,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,542.00000	1,478,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,541.00000	2,477,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,541.00000	3,477,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,609.00000	8,673,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,609.00000	6,673,000	41.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,609.00000	4,673,000	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,610.00000	2,674,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		457.00000	406,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		66.00000	79,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,392.00000	1,328,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,391.00000	2,327,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.85	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		3,391.00000	3,327,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,559.00000	8,623,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,559.00000	6,623,000	41.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,559.00000	4,623,000	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,560.00000	2,624,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		59.00000	47,000	18.37	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		618.00000	670,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		497.00000	444,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		56.00000	67,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,442.00000	1,378,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,441.00000	2,377,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,441.00000	3,377,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,709.00000	8,773,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,709.00000	6,773,000	42.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,709.00000	4,773,000	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,710.00000	2,774,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		42.00000	32,000	18.91	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		751.00000	805,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		382.00000	335,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		91.00000	108,000	16.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,293.00000	1,229,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,291.00000	2,227,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,291.00000	3,227,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		53.00000	41,000	18.55	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		662.00000	714,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,009.00000	8,073,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,009.00000	6,073,000	40.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,009.00000	4,073,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		3.00000	2,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,012.00000	2,075,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		200.00000	172,000	16.36	172.00	1	1.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		209.00000	245,000	16.36	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	13/09/2010	Foreign Exchange Future	6.70	Call		996.00000	934,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		5.00000	7,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,991.00000	1,927,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,991.00000	2,927,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,991.00000	3,927,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,059.00000	8,123,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,059.00000	6,123,000	40.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,059.00000	4,123,000	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		3.00000	2,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,062.00000	2,125,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		180.00000	153,000	16.54	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		239.00000	276,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		947.00000	886,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		6.00000	9,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,941.00000	1,877,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,941.00000	2,877,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,941.00000	3,877,000	31.19	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	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,309.00000	8,373,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,309.00000	6,373,000	40.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,309.00000	4,373,000	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		2.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,311.00000	2,374,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		103.00000	85,000	17.45	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		412.00000	458,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		712.00000	654,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		21.00000	27,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,691.00000	1,627,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,691.00000	2,627,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,691.00000	3,627,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,509.00000	8,573,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,509.00000	6,573,000	41.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,509.00000	4,573,000	33.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,510.00000	2,574,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		66.00000	53,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		575.00000	626,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		537.00000	484,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		46.00000	57,000	16.63	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,492.00000	1,428,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,491.00000	2,427,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,491.00000	3,427,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,659.00000	8,723,000	45.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,659.00000	6,723,000	42.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,659.00000	4,723,000	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,660.00000	2,724,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		47.00000	36,000	18.73	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		706.00000	759,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		419.00000	370,000	16.39	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		78.00000	93,000	16.39	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,342.00000	1,279,000	19.24	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		1.00000	2,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,341.00000	2,277,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,341.00000	3,277,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		7.00000	4,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,616.00000	1,677,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		9.00000	6,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,468.00000	1,529,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		889.00000	945,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		30.00000	22,000	19.46	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,031.00000	1,089,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		22.00000	16,000	20.01	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		10.00000	6,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,419.00000	1,479,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		12.00000	8,000	21.10	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,321.00000	1,381,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		27.00000	20,000	19.64	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		936.00000	993,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		162.00000	187,000	16.00	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		253.00000	214,000	16.00	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		226.00000	192,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		185.00000	215,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		843.00000	898,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		34.00000	25,000	19.28	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			7.73660	7.79980		16.72	154,732.00	20	31,441.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,150.00000	8,213,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,151.00000	6,214,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		10.00000	9,000	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,160.00000	4,222,000	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		47.00000	43,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,197.00000	2,256,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		283.00000	260,000	17.60	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		433.00000	473,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		899.00000	843,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		49.00000	56,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,855.00000	1,792,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		5.00000	5,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,851.00000	2,787,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,850.00000	3,787,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		148.00000	136,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		898.00000	949,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,200.00000	8,263,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,201.00000	6,263,000	29.36	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	12.00	Call		10.00000	8,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,210.00000	4,271,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		45.00000	42,000	26.09	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,245.00000	2,305,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		857.00000	802,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		57.00000	65,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,806.00000	1,743,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,801.00000	2,737,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,800.00000	3,737,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,250.00000	8,313,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,251.00000	6,313,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		9.00000	8,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,259.00000	4,321,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		43.00000	40,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,293.00000	2,353,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		253.00000	232,000	18.03	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		503.00000	545,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		816.00000	762,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		66.00000	75,000	15.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,757.00000	1,694,000	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,751.00000	2,688,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,750.00000	3,687,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,300.00000	8,363,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,301.00000	6,363,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		8.00000	7,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,308.00000	4,370,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		41.00000	38,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,341.00000	2,401,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		239.00000	219,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		539.00000	582,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		776.00000	723,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		76.00000	86,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,707.00000	1,644,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	7,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,701.00000	2,638,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,700.00000	3,637,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		267.00000	245,000	17.81	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		467.00000	508,000	17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,350.00000	8,413,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,350.00000	6,413,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		8.00000	7,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,358.00000	4,420,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		40.00000	37,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,450,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		226.00000	207,000	18.47	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		576.00000	620,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		737.00000	685,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		87.00000	98,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,658.00000	1,595,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	8,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,651.00000	2,588,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,650.00000	3,587,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,400.00000	8,463,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,400.00000	6,463,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		7.00000	6,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,407.00000	4,469,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		38.00000	35,000	26.60	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,438.00000	2,498,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		214.00000	196,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		614.00000	659,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		699.00000	649,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		99.00000	112,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,609.00000	1,546,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		9.00000	9,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,601.00000	2,538,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,600.00000	3,537,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,450.00000	8,513,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,450.00000	6,513,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		7.00000	6,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,457.00000	4,519,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		37.00000	34,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,487.00000	2,547,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		203.00000	186,000	18.91	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		653.00000	699,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		662.00000	613,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		112.00000	126,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,560.00000	1,497,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		10.00000	10,000	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,551.00000	2,488,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,550.00000	3,487,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,650.00000	8,713,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,650.00000	6,713,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		5.00000	4,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,655.00000	4,717,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		31.00000	29,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,681.00000	2,742,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		164.00000	151,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		814.00000	864,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		527.00000	484,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		177.00000	197,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,365.00000	1,302,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		15.00000	15,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,352.00000	2,289,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,350.00000	3,287,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,600.00000	8,663,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.03	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		6,600.00000	6,663,000	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		5.00000	5,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,605.00000	4,668,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		32.00000	30,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,632.00000	2,693,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		173.00000	159,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		773.00000	822,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		559.00000	515,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		159.00000	178,000	16.29	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,413.00000	1,351,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		13.00000	14,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,402.00000	2,339,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,400.00000	3,337,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		141.00000	130,000	20.43	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		941.00000	993,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,700.00000	8,763,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,700.00000	6,763,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		5.00000	4,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,705.00000	4,767,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		30.00000	27,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,730.00000	2,790,000	27.36	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	8.50	Call		156.00000	143,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		856.00000	906,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		496.00000	455,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		196.00000	218,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,316.00000	1,254,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		16.00000	17,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,302.00000	2,239,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,300.00000	3,237,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		192.00000	176,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		692.00000	739,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,050.00000	8,113,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,051.00000	6,114,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		12.00000	10,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,062.00000	4,123,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		51.00000	47,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,101.00000	2,160,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		318.00000	291,000	17.16	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		368.00000	404,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		985.00000	928,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		35.00000	41,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,954.00000	1,891,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		4.00000	4,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,950.00000	2,887,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,950.00000	3,887,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,100.00000	8,163,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,101.00000	6,164,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		11.00000	10,000	30.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,111.00000	4,173,000	30.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		49.00000	45,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,149.00000	2,208,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		300.00000	275,000	17.38	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		400.00000	438,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		942.00000	885,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		42.00000	48,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,905.00000	1,842,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,900.00000	2,837,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,900.00000	3,837,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,500.00000	8,563,000	32.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,500.00000	6,563,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		6.00000	5,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,506.00000	4,568,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		35.00000	32,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,535.00000	2,595,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		627.00000	579,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		127.00000	142,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,511.00000	1,448,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		11.00000	11,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,501.00000	2,438,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,500.00000	3,437,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,550.00000	8,613,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,550.00000	6,613,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		6.00000	5,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,556.00000	4,618,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		34.00000	31,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,584.00000	2,644,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		182.00000	167,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		732.00000	780,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		592.00000	546,000	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		142.00000	159,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,462.00000	1,400,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		12.00000	13,000	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,452.00000	2,388,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,450.00000	3,387,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,250.00000	7,313,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,252.00000	5,315,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		20.00000	18,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,270.00000	3,331,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		93.00000	86,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,343.00000	1,399,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,750.00000	4,687,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,389.00000	1,446,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		89.00000	83,000	22.62	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		66.00000	61,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,766.00000	1,824,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		82.00000	76,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,482.00000	1,539,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		63.00000	59,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,813.00000	1,872,000	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		337.00000	309,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		337.00000	372,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,206.00000	1,261,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		106.00000	98,000	21.75	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		238.00000	263,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		438.00000	400,000	16.54	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,116.00000	1,170,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		116.00000	107,000	21.31	214,000.00	2,000	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		385.00000	351,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		285.00000	314,000	16.66	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,297.00000	1,353,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		97.00000	90,000	22.18	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.84450	7.90920		17.11	1,568,900.00	200	1,247.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		410.00000	382,000	17.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		501.00000	538,000	17.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		393.00000	366,000	17.83	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		534.00000	572,000	17.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		428.00000	399,000	17.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		469.00000	505,000	17.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		864.00000	911,000	19.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		273.00000	255,000	19.45	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,671.00000	2,731,000	25.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		80.00000	75,000	25.97	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.95460	8.01920		17.38	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		825.00000	780,000	16.55	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		256.00000	275,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		795.00000	751,000	16.64	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		276.00000	296,000	16.64	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		856.00000	810,000	16.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		237.00000	255,000	16.47	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.56190	11.58980		14.39	26,025,836.90	2,251	21,327.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		52.00000	47,000	19.39	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,262.00000	1,285,000	19.39	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		59.00000	53,000	18.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,169.00000	1,191,000	18.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		55.00000	50,000	19.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,215.00000	1,238,000	19.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		564.00000	580,000	16.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		154.00000	142,000	16.19	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.72560	11.75170		15.32	0.00	0	12,391.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		422.00000	402,000	15.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		570.00000	576,000	15.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		538.00000	544,000	15.75	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		440.00000	420,000	15.75	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.88610	11.91360		16.06	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		676.00000	658,000	15.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		562.00000	572,000	15.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		654.00000	636,000	15.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		590.00000	600,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		699.00000	680,000	15.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		535.00000	544,000	15.83	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08700		16.76	0.00	0	208.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		507.00000	487,000	18.13	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		97.00000	107,000	18.13	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08810	0.08830		21.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		576.00000	562,000	20.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		346.00000	352,000	20.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		251.00000	253,000	23.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,021.00000	1,043,000	23.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,282.00000	1,259,000	18.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		52.00000	49,000	18.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.66350	9.67730		13.62	6,319,929.00	654	17,077.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		3.00000	2,000	19.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,991.00000	2,003,000	19.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		67.00000	66,000	15.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		590.00000	603,000	15.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		856.00000	870,000	15.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		33.00000	33,000	15.99	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		429.00000	442,000	14.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		106.00000	105,000	14.59	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		288.00000	300,000	14.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		165.00000	163,000	14.04	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		454.00000	445,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		77.00000	82,000	13.90	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.80250	9.81540		14.50	0.00	0	5,972.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,385.00000	10,398,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,385.00000	8,398,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,386.00000	6,399,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		8.00000	7,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,393.00000	4,405,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		43.00000	42,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,428.00000	2,440,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		95.00000	94,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,480.00000	1,492,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		243.00000	240,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		628.00000	638,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		738.00000	728,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		123.00000	126,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,631.00000	1,619,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	17,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		49.00000	47,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,284.00000	2,295,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,435.00000	10,448,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,435.00000	8,448,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,436.00000	6,449,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		8.00000	7,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,443.00000	4,455,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		41.00000	40,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,476.00000	2,488,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		92.00000	90,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,527.00000	1,538,000	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		231.00000	228,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		666.00000	676,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		701.00000	692,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		136.00000	140,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,583.00000	1,570,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	18,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,135.00000	11,148,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,135.00000	9,148,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,136.00000	7,149,000	27.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		3.00000	3,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,138.00000	5,151,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		23.00000	22,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,158.00000	3,170,000	23.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		53.00000	52,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,188.00000	2,200,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		118.00000	116,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,253.00000	1,264,000	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		317.00000	313,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		452.00000	461,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		934.00000	923,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		69.00000	71,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,035.00000	11,048,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,035.00000	9,048,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,036.00000	7,049,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	3,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,039.00000	5,051,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		25.00000	24,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,060.00000	3,072,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		58.00000	57,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,093.00000	2,105,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		129.00000	127,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,164.00000	1,175,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		353.00000	349,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		388.00000	397,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,018.00000	1,006,000	13.94	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	8.85	Put		53.00000	54,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,185.00000	10,198,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,185.00000	8,198,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,186.00000	6,199,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		10.00000	9,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,195.00000	4,207,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		51.00000	50,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,236.00000	2,248,000	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		113.00000	111,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,298.00000	1,309,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		301.00000	297,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		486.00000	495,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		893.00000	882,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		78.00000	80,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,827.00000	1,814,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,285.00000	10,298,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,285.00000	8,298,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,286.00000	6,299,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		9.00000	8,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,294.00000	4,306,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		47.00000	45,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,332.00000	2,343,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		104.00000	102,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,389.00000	1,400,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		270.00000	267,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		555.00000	565,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		814.00000	803,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		99.00000	101,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,729.00000	1,716,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,585.00000	10,598,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,585.00000	8,598,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,586.00000	6,599,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	6,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,591.00000	4,604,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		36.00000	35,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,621.00000	2,633,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		81.00000	80,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,666.00000	1,678,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		198.00000	196,000	16.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		783.00000	794,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		599.00000	591,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		184.00000	189,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,438.00000	1,426,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		23.00000	24,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,735.00000	10,748,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,735.00000	8,748,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,736.00000	6,749,000	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		5.00000	5,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,740.00000	4,753,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		32.00000	31,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,767.00000	2,779,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		73.00000	71,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,808.00000	1,819,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		171.00000	169,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		906.00000	917,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		506.00000	499,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		241.00000	247,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,295.00000	1,283,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		30.00000	31,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,035.00000	10,048,000	28.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,035.00000	8,048,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,036.00000	6,049,000	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		12.00000	11,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,047.00000	4,059,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,974.00000	1,961,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,085.00000	10,098,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,085.00000	8,098,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,086.00000	6,099,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		11.00000	11,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,096.00000	4,109,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		56.00000	54,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,141.00000	2,152,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		123.00000	121,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,208.00000	1,219,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		335.00000	330,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		420.00000	428,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		976.00000	964,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		61.00000	62,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,925.00000	1,912,000	17.08	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	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	10,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,135.00000	10,148,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,135.00000	8,148,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,136.00000	6,149,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		11.00000	10,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,146.00000	4,158,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,876.00000	1,863,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		705.00000	715,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		220.00000	217,000	16.17	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.93890	9.95300		14.98	49,694,500.00	5,000	7,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		555.00000	550,000	14.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		402.00000	411,000	14.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		531.00000	526,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		428.00000	437,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		581.00000	576,000	14.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		378.00000	387,000	14.80	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			353.07300	351.25700			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			324.43400	324.15700			0.00	0	1,255.00
ALBI	On	04/11/2010	Index Future			329.83100	329.55000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.64740	6.67080		12.54	199,422.00	30	8,126.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		61.00000	59,000	13.81	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		290.00000	312,000	13.81	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.67000	6.69260		13.67	0.00	0	8,139.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		164.00000	156,000	14.54	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		371.00000	386,000	14.54	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		407.00000	423,000	14.76	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		150.00000	143,000	14.76	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.69010	6.71350		14.28	0.00	0	51.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		316.00000	305,000	14.19	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		303.00000	315,000	14.19	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		295.00000	284,000	14.28	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		332.00000	344,000	14.28	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		339.00000	327,000	14.09	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		276.00000	287,000	14.09	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.39360	7.41610		11.36	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		107.00000	98,000	11.85	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		191.00000	204,000	11.85	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.48960	7.51120		11.11	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		149.00000	139,000	11.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		338.00000	349,000	11.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		135.00000	126,000	11.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		374.00000	386,000	11.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		165.00000	155,000	11.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		304.00000	315,000	11.55	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			143.43000	143.18300			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.81600	145.56500			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			325.61200	325.30600		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		97,832.00000	100,712,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		772.00000	592,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			331.02900	330.71800			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		17,180.00000	20,290,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		17,080.00000	20,190,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		17,280.00000	20,390,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			380.02400	380.04600			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.43900	386.46000			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.52500	6.52500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.37500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.31500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.46500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.70500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.95500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.25500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			317.65300	317.54000			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			322.93700	322.82300			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.66600	7.70700		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,842.00000	5,037,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,705.00000	3,899,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		2.00000	0,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,966.00000	6,161,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		13.00000	7,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,564.00000	2,754,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,134.00000	975,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		143.00000	180,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.72400	7.76800		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,526.00000	3,693,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		263.00000	231,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,716.00000	3,887,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		235.00000	206,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,337.00000	3,501,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		294.00000	258,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,869.00000	1,735,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		646.00000	712,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.76000	7.80700		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,744.00000	1,853,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,344.00000	1,251,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,872.00000	1,986,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,258.00000	1,170,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,620.00000	1,725,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,435.00000	1,337,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.79700	8.78700		10.00	3,946,239.92	34	20,902.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,379.00000	4,282,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		93.00000	91,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		946.00000	881,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,299.00000	1,329,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,653.00000	8,558,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		2.00000	2,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,737.00000	10,642,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	1,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		2,410.00000	2,319,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		408.00000	412,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,009.00000	3,076,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		227.00000	199,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.85600	8.84600		11.00	47,197,780.00	400	400.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,083.00000	5,006,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,385.00000	1,402,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,410.00000	5,332,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,267.00000	1,283,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,766.00000	4,690,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,516.00000	1,534,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,219.00000	3,257,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,313.00000	2,258,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.90200	8.89100		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,253.00000	4,187,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,251.00000	3,287,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,522.00000	4,454,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,065.00000	3,099,000	10.95	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Call		3,991.00000	3,927,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,447.00000	3,485,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.53500	7.56600		3.75	2,535,563.76	24	1,364.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,218.00000	5,334,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.58500	7.61900		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,221.00000	3,328,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		141.00000	127,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,377.00000	3,485,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		125.00000	112,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,067.00000	3,172,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		159.00000	142,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.60900	7.64500		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,888.00000	1,966,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		701.00000	657,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,006.00000	2,086,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		653.00000	612,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,774.00000	1,850,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		753.00000	708,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.30000	8.32100		6.00	2,473,518.48	24	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,747.00000	4,857,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.37100	8.39300		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,522.00000	4,616,000	6.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		263.00000	245,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,737.00000	4,833,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		237.00000	220,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,309.00000	4,402,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		292.00000	273,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.42700	8.45000		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,973.00000	2,029,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,726.00000	1,668,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,116.00000	2,175,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,623.00000	1,568,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,837.00000	1,891,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,837.00000	1,777,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.39900	8.43000		7.00	2,764,595.68	28	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,629.00000	4,809,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2.00000	2,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,717.00000	1,860,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		162.00000	124,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,958.00000	2,110,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		118.00000	89,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,305.00000	1,162,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		250.00000	288,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.46500	8.49700		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,532.00000	4,681,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		377.00000	344,000	7.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		4,763.00000	4,914,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		340.00000	309,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,303.00000	4,450,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		417.00000	382,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.51400	8.54800		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,989.00000	2,078,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,255.00000	2,156,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,137.00000	2,230,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,126.00000	2,031,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,849.00000	1,933,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,393.00000	2,289,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.42400	7.45500		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,476.00000	4,568,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.47300	7.50700		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,797.00000	2,883,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		77.00000	68,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,923.00000	3,009,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		68.00000	59,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,672.00000	2,757,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		86.00000	77,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.48900	7.52600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,635.00000	1,702,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		417.00000	388,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		1,731.00000	1,800,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		386.00000	359,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,541.00000	1,606,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		451.00000	420,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.50800	8.56900		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,399.00000	5,767,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		4,000.00000	4,364,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		10.00000	6,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,051.00000	1,729,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		102.00000	148,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.56900	8.63300		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,112.00000	4,411,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		562.00000	482,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,341.00000	4,645,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		511.00000	436,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,888.00000	4,179,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		619.00000	531,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.61600	8.68200		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,444.00000	2,650,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,052.00000	1,876,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,612.00000	2,826,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,933.00000	1,765,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,283.00000	2,482,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.70	Put		2,179.00000	1,996,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.57700	8.60800		8.50	2,875,404.16	32	11,285.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,388.00000	5,582,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		3.00000	2,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.63800	8.67100		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,122.00000	4,276,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		640.00000	590,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,356.00000	4,514,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		582.00000	535,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,892.00000	4,042,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		703.00000	649,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.68500	8.71800		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,401.00000	2,502,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,207.00000	2,108,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,571.00000	2,676,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,075.00000	1,980,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,238.00000	2,335,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,347.00000	2,244,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.79300	8.74300		12.75	841,743.54	11	2,406.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,000.00000	786,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		944.00000	1,130,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.83900	8.78800		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,260.00000	3,002,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,600.00000	1,747,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		3,507.00000	3,238,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,465.00000	1,601,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,021.00000	2,772,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,747.00000	1,903,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.87400	8.82100		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,927.00000	3,677,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,531.00000	2,699,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,161.00000	3,903,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,383.00000	2,543,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,697.00000	3,455,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,687.00000	2,863,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			321.72900	321.43000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			327.08200	326.77800			0.00	0	0.00

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**Total for Derivatives :** **189,827,489.44**      **16,349**      **804,437.00**

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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			6.59500	6.65000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.65000	7.72500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.78500	8.79500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.52000	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.27500	8.34500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.38000	8.45500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.41000	7.47500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.49000	8.59000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.56000	8.62500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.78000	8.76000			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>189,827,489.44</b>	<b>16,349</b>	<b>804,437.00</b>