



Daily MTM Report

Daily summary for: 07/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.70350	7.69430		16.72	13,796,968.50	1,791	214,183.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,156.00000	8,147,000	45.29	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,156.00000	6,147,000	38.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,156.00000	4,147,000	30.73	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		7.00000	6,000	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,163.00000	2,153,000	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		858.00000	866,000	17.07	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		14.00000	13,000	17.07	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,845.00000	1,854,000	23.62	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	23.62	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,844.00000	2,854,000	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,844.00000	3,854,000	20.40	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,106.00000	8,097,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,106.00000	6,097,000	38.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,106.00000	4,097,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		8.00000	6,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,114.00000	2,103,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		190.00000	184,000	17.19	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		296.00000	281,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		905.00000	913,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		11.00000	10,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,895.00000	1,904,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,894.00000	2,904,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,894.00000	3,904,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		174.00000	167,000	17.43	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		330.00000	314,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,206.00000	8,197,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,206.00000	6,197,000	38.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,206.00000	4,197,000	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		6.00000	5,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,212.00000	2,202,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		158.00000	152,000	17.67	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		364.00000	349,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		812.00000	819,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		18.00000	16,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,795.00000	1,804,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,794.00000	2,804,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,794.00000	3,804,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,256.00000	8,247,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,256.00000	6,247,000	38.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,256.00000	4,247,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		6.00000	5,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,262.00000	2,252,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		144.00000	138,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		400.00000	385,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		766.00000	773,000	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		22.00000	20,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,745.00000	1,754,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,744.00000	2,754,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,744.00000	3,754,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,356.00000	8,347,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,356.00000	6,347,000	39.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,356.00000	4,347,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		5.00000	4,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,361.00000	2,351,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		120.00000	113,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		476.00000	460,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		677.00000	683,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		33.00000	30,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,646.00000	1,655,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,644.00000	2,654,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,644.00000	3,654,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	21.83	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	16.10	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,406.00000	8,397,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,406.00000	6,397,000	39.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,406.00000	4,397,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		4.00000	3,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,410.00000	2,400,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		109.00000	103,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		515.00000	500,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		634.00000	640,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		40.00000	37,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,596.00000	1,605,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,594.00000	2,604,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,594.00000	3,604,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,456.00000	8,447,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,456.00000	6,447,000	39.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,456.00000	4,447,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		4.00000	3,000	27.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,460.00000	2,450,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		100.00000	93,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		556.00000	540,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		593.00000	597,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		49.00000	44,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,546.00000	1,555,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,544.00000	2,554,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,544.00000	3,554,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,606.00000	8,597,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,606.00000	6,597,000	40.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,606.00000	4,597,000	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		3.00000	2,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,609.00000	2,599,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		475.00000	477,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		81.00000	74,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,397.00000	1,406,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,394.00000	2,404,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,394.00000	3,404,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,556.00000	8,547,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,556.00000	6,547,000	40.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,556.00000	4,547,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		3.00000	3,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,559.00000	2,550,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		83.00000	77,000	19.32	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		639.00000	624,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		513.00000	515,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		69.00000	62,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,446.00000	1,455,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,444.00000	2,454,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,444.00000	3,454,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,706.00000	8,697,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,706.00000	6,697,000	40.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.90	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	12.40	Put		4,706.00000	4,697,000	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		2.00000	2,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,708.00000	2,699,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		64.00000	58,000	20.03	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		770.00000	755,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		403.00000	403,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		109.00000	100,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,297.00000	1,306,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	3,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,294.00000	2,304,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,294.00000	3,304,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		76.00000	70,000	19.56	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		682.00000	667,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,006.00000	7,997,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,006.00000	5,997,000	38.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,006.00000	3,997,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		9.00000	7,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,015.00000	2,004,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		229.00000	223,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		235.00000	220,000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,001.00000	1,010,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	7,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,995.00000	2,004,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,994.00000	3,004,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,994.00000	4,004,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,056.00000	8,047,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,056.00000	6,047,000	38.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,056.00000	4,047,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		8.00000	7,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,064.00000	2,054,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		209.00000	203,000	16.96	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		265.00000	250,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		953.00000	961,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		9.00000	8,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,945.00000	1,954,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,944.00000	2,954,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,944.00000	3,954,000	19.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,306.00000	8,297,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,306.00000	6,297,000	39.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,306.00000	4,297,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		5.00000	4,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,311.00000	2,301,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		132.00000	125,000	18.14	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		438.00000	422,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		721.00000	728,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		27.00000	25,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,695.00000	1,705,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	2,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,694.00000	2,704,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,694.00000	3,704,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,506.00000	8,497,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,506.00000	6,497,000	39.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,506.00000	4,497,000	32.11	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	10.20	Call		4.00000	3,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,510.00000	2,500,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		91.00000	85,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		597.00000	582,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		552.00000	556,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		58.00000	53,000	16.92	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,496.00000	1,505,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,494.00000	2,504,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,494.00000	3,504,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,656.00000	8,647,000	45.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,656.00000	6,647,000	40.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,656.00000	4,647,000	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		3.00000	2,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,659.00000	2,649,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		69.00000	64,000	19.80	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		725.00000	711,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		438.00000	439,000	16.86	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		94.00000	86,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,347.00000	1,356,000	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,344.00000	2,354,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,344.00000	3,354,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		15.00000	13,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,621.00000	1,610,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		19.00000	16,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,475.00000	1,463,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		905.00000	891,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		49.00000	44,000	20.74	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,044.00000	1,030,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		38.00000	33,000	21.45	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		20.00000	17,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,426.00000	1,414,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		24.00000	20,000	22.87	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,330.00000	1,317,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		45.00000	40,000	20.98	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		951.00000	937,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		186.00000	173,000	16.76	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		280.00000	276,000	16.76	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		254.00000	249,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		210.00000	196,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		859.00000	845,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		53.00000	48,000	20.51	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			7.81360	7.80570		17.09	9,376,320.00	1,200	30,028.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,144.00000	8,136,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,145.00000	6,137,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		11.00000	10,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,155.00000	4,146,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		54.00000	50,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,198.00000	2,186,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		313.00000	303,000	17.69	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		457.00000	439,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		910.00000	912,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		54.00000	48,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,862.00000	1,869,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,857.00000	2,864,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,856.00000	3,864,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		169.00000	161,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		913.00000	897,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,194.00000	8,186,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,195.00000	6,187,000	28.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		11.00000	9,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,205.00000	4,195,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		52.00000	48,000	25.60	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,246.00000	2,234,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		869.00000	870,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		63.00000	56,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,812.00000	1,820,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,807.00000	2,815,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,806.00000	3,814,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,244.00000	8,236,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,245.00000	6,237,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		10.00000	9,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,254.00000	4,245,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		50.00000	46,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,294.00000	2,282,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		281.00000	271,000	18.10	0.00	0	8,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		525.00000	507,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		829.00000	829,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		73.00000	65,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,763.00000	1,770,000	19.08	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	6.05	Put		7.00000	6,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,757.00000	2,765,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,756.00000	3,764,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,294.00000	8,286,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,295.00000	6,287,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		9.00000	8,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,303.00000	4,294,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		48.00000	44,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,342.00000	2,330,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		267.00000	257,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		561.00000	543,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		790.00000	789,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		84.00000	75,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,714.00000	1,721,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,707.00000	2,715,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,706.00000	3,714,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		297.00000	287,000	17.89	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		491.00000	473,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,344.00000	8,336,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,345.00000	6,337,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		9.00000	7,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,353.00000	4,343,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		46.00000	42,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,378,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		253.00000	243,000	18.50	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		597.00000	579,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		752.00000	751,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		96.00000	87,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,665.00000	1,672,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,657.00000	2,665,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,656.00000	3,664,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,394.00000	8,386,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,395.00000	6,387,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		8.00000	7,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,402.00000	4,393,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		44.00000	40,000	26.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,438.00000	2,426,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		240.00000	231,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		634.00000	617,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		716.00000	713,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		110.00000	99,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,616.00000	1,623,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,607.00000	2,615,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,606.00000	3,614,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,444.00000	8,436,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,445.00000	6,437,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	7,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,452.00000	4,443,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		42.00000	38,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,486.00000	2,474,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		228.00000	219,000	18.90	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		672.00000	655,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		680.00000	677,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		124.00000	113,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,567.00000	1,573,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	9,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,557.00000	2,565,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,556.00000	3,564,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,644.00000	8,636,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,645.00000	6,636,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		6.00000	5,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,650.00000	4,641,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		36.00000	32,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,680.00000	2,668,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		187.00000	178,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		831.00000	814,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		550.00000	544,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		194.00000	180,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,372.00000	1,378,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	14,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,358.00000	2,366,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,356.00000	3,364,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,594.00000	8,586,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	0,000	29.49	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	13/12/2010	Foreign Exchange Future	14.40	Put		6,595.00000	6,586,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		6.00000	5,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,600.00000	4,591,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		37.00000	34,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,631.00000	2,620,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		196.00000	187,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		790.00000	773,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		580.00000	575,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		174.00000	161,000	16.37	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,421.00000	1,427,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		15.00000	13,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,408.00000	2,416,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,406.00000	3,414,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		161.00000	153,000	20.32	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		955.00000	939,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,694.00000	8,686,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,695.00000	6,686,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		5.00000	5,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,699.00000	4,691,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		34.00000	31,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,728.00000	2,717,000	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		178.00000	169,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		872.00000	855,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		520.00000	513,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		214.00000	199,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,324.00000	1,330,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	16,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,308.00000	2,316,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,306.00000	3,314,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		217.00000	207,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		711.00000	693,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,044.00000	8,036,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,045.00000	6,037,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		13.00000	11,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,057.00000	4,047,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		59.00000	55,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,103.00000	2,091,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		348.00000	338,000	17.29	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		392.00000	374,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		995.00000	998,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		39.00000	34,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,961.00000	1,968,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	4,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,956.00000	2,964,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,956.00000	3,964,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,094.00000	8,086,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,095.00000	6,087,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		12.00000	10,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,106.00000	4,096,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		57.00000	52,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,151.00000	2,138,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		330.00000	320,000	17.49	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		424.00000	406,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		952.00000	954,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		46.00000	40,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,911.00000	1,919,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,907.00000	2,914,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,906.00000	3,914,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,494.00000	8,486,000	31.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,495.00000	6,487,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		7.00000	6,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,501.00000	4,492,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		40.00000	37,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,534.00000	2,523,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		646.00000	642,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		140.00000	128,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,518.00000	1,524,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	10,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,508.00000	2,515,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,506.00000	3,514,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,544.00000	8,536,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,545.00000	6,536,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	6,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,551.00000	4,542,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		39.00000	35,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,583.00000	2,571,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		206.00000	197,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		750.00000	733,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		612.00000	608,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		156.00000	144,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,469.00000	1,476,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	12,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,458.00000	2,465,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,456.00000	3,464,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,244.00000	7,236,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	2,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,247.00000	5,238,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		23.00000	20,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,267.00000	3,256,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		108.00000	101,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,352.00000	1,337,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,756.00000	4,764,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,398.00000	1,383,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		104.00000	97,000	22.33	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		76.00000	71,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,770.00000	1,757,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		96.00000	89,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,490.00000	1,475,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		73.00000	68,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,817.00000	1,804,000	24.15	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		368.00000	358,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		362.00000	344,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,217.00000	1,201,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		123.00000	115,000	21.53	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		258.00000	243,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		464.00000	457,000	16.73	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,128.00000	1,112,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		134.00000	126,000	21.12	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		414.00000	405,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		308.00000	291,000	16.91	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,307.00000	1,292,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		113.00000	106,000	21.93	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.92290	7.91700		17.46	55,460.30	7	1,017.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		440.00000	430,000	17.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		523.00000	507,000	17.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		423.00000	412,000	17.96	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		556.00000	539,000	17.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		458.00000	448,000	17.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		491.00000	475,000	17.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		881.00000	865,000	19.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		298.00000	288,000	19.46	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,670.00000	2,659,000	25.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		87.00000	82,000	25.56	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.03290	8.02850		17.85	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		845.00000	839,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		267.00000	256,000	16.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		816.00000	810,000	16.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		288.00000	277,000	16.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		875.00000	869,000	16.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		247.00000	236,000	16.46	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.71490	11.70850		15.96	2,635,852.50	225	19,229.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		85.00000	84,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,177.00000	1,169,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		95.00000	94,000	19.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,087.00000	1,079,000	19.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		90.00000	89,000	19.82	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,132.00000	1,124,000	19.82	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		517.00000	509,000	17.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		225.00000	224,000	17.06	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.88020	11.87630		16.50	0.00	0	12,349.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		506.00000	506,000	16.50	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		530.00000	526,000	16.50	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		502.00000	498,000	16.43	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		528.00000	528,000	16.43	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.04370	12.04470		16.64	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		770.00000	769,000	16.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		525.00000	525,000	16.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		747.00000	745,000	16.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		552.00000	551,000	16.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		794.00000	793,000	16.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		499.00000	499,000	16.19	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08830	0.08810		22.59	0.00	0	378.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		623.00000	635,000	19.54	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		103.00000	95,000	19.54	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08970	0.08950		22.51	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		689.00000	696,000	21.15	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		339.00000	326,000	21.15	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		331.00000	333,000	24.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		981.00000	963,000	24.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,404.00000	1,421,000	19.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		54.00000	51,000	19.66	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.73620	9.73230		14.75	194,724.00	20	17,151.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		17.00000	15,000	23.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,950.00000	1,944,000	23.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		120.00000	112,000	16.70	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		588.00000	576,000	16.70	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		843.00000	833,000	18.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		75.00000	69,000	18.00	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		434.00000	421,000	15.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		166.00000	157,000	15.83	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		298.00000	285,000	14.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		230.00000	221,000	14.96	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		521.00000	517,000	14.54	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		89.00000	81,000	14.54	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.87720	9.87580		15.26	0.00	0	5,951.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,324.00000	10,323,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,324.00000	8,323,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,325.00000	6,324,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		16.00000	15,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,340.00000	4,338,000	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		64.00000	62,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,388.00000	2,385,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		127.00000	123,000	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,451.00000	1,446,000	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		296.00000	289,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		620.00000	612,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		806.00000	800,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		130.00000	123,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,694.00000	1,694,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	17,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		72.00000	69,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,246.00000	2,242,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,374.00000	10,373,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.70	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		8,374.00000	8,373,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,375.00000	6,374,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		15.00000	14,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,389.00000	4,387,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		62.00000	60,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,436.00000	2,433,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		123.00000	119,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,497.00000	1,492,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		282.00000	275,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		656.00000	648,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		770.00000	764,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		144.00000	137,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,646.00000	1,646,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		20.00000	19,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,074.00000	11,073,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,074.00000	9,073,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,075.00000	7,074,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		6.00000	6,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,080.00000	5,079,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		39.00000	37,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,113.00000	3,110,000	24.71	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		77.00000	75,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,151.00000	2,148,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		154.00000	149,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,228.00000	1,222,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		375.00000	367,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		449.00000	440,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,000.00000	996,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		74.00000	69,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,974.00000	10,973,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,974.00000	8,973,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,975.00000	6,974,000	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		7.00000	7,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,981.00000	4,980,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		41.00000	39,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,015.00000	3,012,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		82.00000	80,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,056.00000	2,053,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		167.00000	162,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,141.00000	1,135,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		416.00000	409,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		390.00000	382,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,086.00000	1,082,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		60.00000	55,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,124.00000	10,123,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,125.00000	8,124,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,126.00000	6,125,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		20.00000	19,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,144.00000	4,142,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		74.00000	72,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,198.00000	2,195,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		148.00000	144,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,272.00000	1,267,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		357.00000	350,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		481.00000	473,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		959.00000	955,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		83.00000	78,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,888.00000	1,889,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,224.00000	10,223,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,225.00000	8,223,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	1,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,226.00000	6,224,000	26.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		18.00000	17,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,242.00000	4,240,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		69.00000	67,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,293.00000	2,290,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		137.00000	133,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,361.00000	1,356,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		325.00000	317,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		549.00000	540,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		881.00000	875,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		105.00000	98,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,791.00000	1,791,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	14,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,524.00000	10,523,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,524.00000	8,523,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,525.00000	6,524,000	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		13.00000	12,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,537.00000	4,535,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		56.00000	53,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,580.00000	2,576,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		110.00000	107,000	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,634.00000	1,630,000	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		246.00000	239,000	17.01	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		770.00000	762,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		668.00000	661,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		192.00000	184,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,502.00000	1,501,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	24,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,674.00000	10,673,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,674.00000	8,673,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,675.00000	6,674,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		11.00000	10,000	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,685.00000	4,683,000	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		50.00000	48,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,724.00000	2,721,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		100.00000	96,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,774.00000	1,769,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		215.00000	209,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		889.00000	882,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		574.00000	567,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		248.00000	240,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,361.00000	1,359,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		35.00000	32,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,974.00000	9,973,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,975.00000	7,974,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,976.00000	5,975,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		24.00000	22,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,998.00000	3,995,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,035.00000	2,036,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,024.00000	10,023,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,025.00000	8,024,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,026.00000	6,025,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		23.00000	22,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,047.00000	4,045,000	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		80.00000	78,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,104.00000	2,101,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		160.00000	155,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,184.00000	1,178,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		394.00000	386,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		418.00000	409,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,041.00000	1,037,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		65.00000	60,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,986.00000	1,987,000	17.23	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	7.90	Put		10.00000	10,000	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,074.00000	10,073,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,075.00000	8,074,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,076.00000	6,075,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		22.00000	20,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,096.00000	4,093,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,937.00000	1,938,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		694.00000	686,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		270.00000	263,000	16.66	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.01600	10.01880		15.41	0.00	0	2,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		622.00000	612,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		403.00000	396,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		597.00000	587,000	15.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		428.00000	421,000	15.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		648.00000	638,000	15.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		379.00000	372,000	15.14	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			348.50600	348.69400			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			322.85300	321.34700			377,738,010.00	117	1,255.00
ALBI	On	04/11/2010	Index Future			328.22400	326.69200			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			6.55730	6.52460		14.25	150,817.90	23	8,418.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		55.00000	61,000	15.86	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		430.00000	404,000	15.86	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.58140	6.54960		14.97	0.00	0	8,156.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		148.00000	157,000	16.26	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		498.00000	476,000	16.26	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		538.00000	514,000	16.47	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		138.00000	145,000	16.47	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.60450	6.57500		15.09	0.00	0	61.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		283.00000	294,000	15.47	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		408.00000	390,000	15.47	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		267.00000	277,000	15.65	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		442.00000	423,000	15.65	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		300.00000	312,000	15.28	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		375.00000	358,000	15.28	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.31880	7.32530		11.06	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		88.00000	79,000	12.00	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		263.00000	260,000	12.00	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.41630	7.42460		11.33	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		142.00000	126,000	12.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		417.00000	410,000	12.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		129.00000	114,000	12.30	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		454.00000	448,000	12.30	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		155.00000	140,000	12.02	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		380.00000	374,000	12.02	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			142.78600	142.36300			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.16100	144.73100			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			324.04700	322.56500		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		73,308.00000	86,514,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		3,658.00000	2,044,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			329.43800	327.93100			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		0.00000	4,380,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		10,690.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	4,280,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		10,790.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		0.00000	4,480,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		10,590.00000	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			380.30300	380.22600			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.71600	386.63700			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			6.55500	6.53000			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.41500	6.42500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.40500	6.38200			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.33500	6.34100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.32500	6.34100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.32500	6.34200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.34500	6.36400			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.53500	6.50800			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.78500	6.83300			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.05500	7.09300			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.31500	7.35300			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.38500	7.42300			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			315.98200	314.34100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			321.23800	319.56900			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.77000	7.87500		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,047.00000	4,543,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		2.00000	1,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,923.00000	3,410,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		16.00000	6,000	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		5,170.00000	5,666,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		82.00000	37,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,837.00000	2,289,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,846.00000	1,409,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		59.00000	119,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.83600	7.94800		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,888.00000	3,287,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		438.00000	332,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,065.00000	3,472,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		396.00000	298,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,714.00000	3,104,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		483.00000	369,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,468.00000	2,099,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		432.00000	568,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.87900	7.99700		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,355.00000	1,598,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,770.00000	1,508,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,465.00000	1,720,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,666.00000	1,416,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,249.00000	1,481,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,879.00000	1,606,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.83000	8.90300		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,471.00000	4,054,000	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		282.00000	176,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		647.00000	879,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,097.00000	1,641,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,571.00000	8,251,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		17.00000	8,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,643.00000	10,330,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		3.00000	2,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,773.00000	2,206,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		868.00000	612,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,030.00000	3,418,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		151.00000	228,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.89000	8.96500		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,398.00000	4,852,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,808.00000	1,566,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,700.00000	5,169,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,665.00000	1,438,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,106.00000	4,544,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,964.00000	1,706,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,921.00000	3,504,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,907.00000	2,187,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.93600	9.01400		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,702.00000	4,069,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,830.00000	3,482,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,950.00000	4,330,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,623.00000	3,288,000	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		3,462.00000	3,815,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,048.00000	3,686,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.62900	7.73300		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,593.00000	4,981,000	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			7.68700	7.79800		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,690.00000	3,021,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		245.00000	183,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,837.00000	3,173,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		221.00000	163,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,545.00000	2,870,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		272.00000	203,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.71700	7.83700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,507.00000	1,746,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		964.00000	801,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,611.00000	1,859,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		902.00000	748,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,406.00000	1,637,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,029.00000	858,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.39400	8.49800		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,833.00000	4,368,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		14.00000	6,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.47000	8.58000		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,751.00000	4,205,000	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		441.00000	338,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,952.00000	4,414,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		401.00000	306,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,553.00000	3,999,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		486.00000	374,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.53000	8.64500		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,530.00000	1,792,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,242.00000	1,940,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,653.00000	1,927,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,119.00000	1,829,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,415.00000	1,665,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,374.00000	2,060,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.50300	8.60700		7.00	981,312.40	10	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,631.00000	4,214,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		28.00000	11,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,042.00000	1,436,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		510.00000	304,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,228.00000	1,653,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		411.00000	237,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,188.00000	1,680,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		110.00000	201,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.57300	8.68200		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,723.00000	4,201,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		610.00000	476,000	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		3,937.00000	4,425,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		556.00000	432,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,513.00000	3,980,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		669.00000	524,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.62700	8.74000		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,543.00000	1,808,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,864.00000	2,510,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,669.00000	1,947,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,713.00000	2,372,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,424.00000	1,676,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,023.00000	2,656,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.52900	7.63400		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,944.00000	4,256,000	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			7.58700	7.70200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,324.00000	2,603,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		145.00000	105,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,443.00000	2,726,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		130.00000	94,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,206.00000	2,481,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		162.00000	118,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.61400	7.73800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,283.00000	1,487,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		612.00000	497,000	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		1,369.00000	1,579,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		571.00000	461,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,199.00000	1,398,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		656.00000	535,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.65200	8.72600		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,472.00000	4,906,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		14.00000	7,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,114.00000	3,527,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		65.00000	36,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,939.00000	2,526,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		49.00000	78,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.71900	8.79500		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,431.00000	3,752,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		831.00000	708,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,642.00000	3,971,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		762.00000	647,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,225.00000	3,537,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		906.00000	774,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.77200	8.85100		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,986.00000	2,201,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,564.00000	2,327,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,135.00000	2,359,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,426.00000	2,199,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,845.00000	2,051,000	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		2,711.00000	2,465,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.68100	8.77500		8.50	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,366.00000	4,938,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		24.00000	11,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.74600	8.84300		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,382.00000	3,803,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		954.00000	782,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,596.00000	4,029,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		875.00000	716,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,173.00000	3,583,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,038.00000	856,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.79600	8.89600		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,910.00000	2,188,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,788.00000	2,466,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,057.00000	2,348,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,633.00000	2,324,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,769.00000	2,035,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,950.00000	2,616,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.77500	8.85700		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		707.00000	969,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,559.00000	1,169,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.82000	8.90500		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,768.00000	3,151,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,032.00000	1,746,000	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		2,992.00000	3,391,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,873.00000	1,603,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,553.00000	2,919,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,203.00000	1,900,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.85500	8.94100		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,439.00000	3,808,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,984.00000	2,681,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,656.00000	4,037,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,818.00000	2,528,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,227.00000	3,583,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,157.00000	2,841,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			320.18000	318.71400			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			325.50600	324.01600			0.00	0	0.00

Total for Derivatives :										404,929,465.60	3,393	744,425.00
--------------------------------	--	--	--	--	--	--	--	--	--	-----------------------	--------------	-------------------

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			6.69500	6.69500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.85000	7.85000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.88000	8.88000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.71000	7.71000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.47000	8.47000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.58000	8.58000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.61000	7.61000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.70000	8.70000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.74500	8.74500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.84000	8.84000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										404,929,465.60	3,393	744,425.00