



# Daily MTM Report

Daily summary for: 19/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.73880	7.66270		15.88	33,199,452.00	4,290	220,451.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,187.00000	8,111,000	45.76	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,187.00000	6,111,000	41.94	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,187.00000	4,111,000	32.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		1.00000	1,000	24.13	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,188.00000	2,112,000	24.13	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		823.00000	896,000	17.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		10.00000	7,000	17.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,813.00000	1,889,000	23.45	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	23.45	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,813.00000	2,889,000	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,813.00000	3,889,000	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,137.00000	8,061,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,137.00000	6,061,000	41.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,137.00000	4,061,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		1.00000	2,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,138.00000	2,063,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		138.00000	166,000	16.08	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		275.00000	227,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		871.00000	944,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		8.00000	5,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,863.00000	1,939,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,863.00000	2,939,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,863.00000	3,939,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		123.00000	148,000	16.28	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		310.00000	259,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,237.00000	8,161,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,237.00000	6,161,000	42.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,237.00000	4,161,000	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,238.00000	2,162,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		108.00000	131,000	16.47	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		345.00000	292,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		776.00000	848,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		13.00000	9,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,763.00000	1,839,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,763.00000	2,839,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,763.00000	3,839,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,287.00000	8,211,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,287.00000	6,211,000	42.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,287.00000	4,211,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,288.00000	2,212,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		96.00000	116,000	16.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		383.00000	327,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		729.00000	800,000	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		16.00000	11,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,713.00000	1,789,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,713.00000	2,789,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,713.00000	3,789,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,387.00000	8,311,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,387.00000	6,311,000	42.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,387.00000	4,311,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,388.00000	2,312,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		74.00000	90,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		461.00000	401,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		638.00000	707,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		25.00000	18,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,613.00000	1,689,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,613.00000	2,689,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,613.00000	3,689,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,437.00000	8,361,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,437.00000	6,361,000	42.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,437.00000	4,361,000	33.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,438.00000	2,362,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		66.00000	80,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		503.00000	441,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		594.00000	661,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		31.00000	22,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,563.00000	1,639,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,563.00000	2,639,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,563.00000	3,639,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,487.00000	8,411,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,487.00000	6,411,000	42.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,487.00000	4,411,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		1.00000	1,000	25.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,488.00000	2,412,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		58.00000	70,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		545.00000	481,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		550.00000	616,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		37.00000	27,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,513.00000	1,589,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,513.00000	2,589,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,513.00000	3,589,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,637.00000	8,561,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,637.00000	6,561,000	42.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,637.00000	4,561,000	34.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,638.00000	2,562,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		427.00000	488,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		64.00000	49,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,364.00000	1,440,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,363.00000	2,439,000	22.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,363.00000	3,439,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,587.00000	8,511,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,587.00000	6,511,000	42.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,587.00000	4,511,000	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,588.00000	2,512,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		45.00000	55,000	17.84	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		632.00000	566,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		467.00000	529,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		54.00000	40,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,414.00000	1,490,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,413.00000	2,489,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,413.00000	3,489,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,737.00000	8,661,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,737.00000	6,661,000	43.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,737.00000	4,661,000	35.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,738.00000	2,662,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		30.00000	37,000	18.43	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		767.00000	698,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		352.00000	409,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		89.00000	70,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,264.00000	1,340,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		1.00000	1,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,263.00000	2,339,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,263.00000	3,339,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		39.00000	48,000	18.04	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		676.00000	609,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,037.00000	7,961,000	45.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,037.00000	5,961,000	41.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,037.00000	3,961,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		2.00000	2,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,039.00000	1,963,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		176.00000	212,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		213.00000	173,000	15.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		968.00000	1,042,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		5.00000	3,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,963.00000	2,039,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,963.00000	3,039,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,963.00000	4,039,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,087.00000	8,011,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,087.00000	6,011,000	41.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,087.00000	4,011,000	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		1.00000	2,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,088.00000	2,013,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		156.00000	187,000	15.88	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		243.00000	198,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		919.00000	993,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		6.00000	4,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,913.00000	1,989,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,913.00000	2,989,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,913.00000	3,989,000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,337.00000	8,261,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,337.00000	6,261,000	42.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,337.00000	4,261,000	33.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,338.00000	2,262,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		84.00000	102,000	16.86	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		421.00000	363,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		683.00000	753,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		20.00000	14,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,663.00000	1,739,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,663.00000	2,739,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,663.00000	3,739,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,537.00000	8,461,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,537.00000	6,461,000	42.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,537.00000	4,461,000	34.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		1.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,538.00000	2,462,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		51.00000	62,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		588.00000	523,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		508.00000	572,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		45.00000	33,000	16.70	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,464.00000	1,539,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,463.00000	2,539,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,463.00000	3,539,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,687.00000	8,611,000	45.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,687.00000	6,611,000	42.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,687.00000	4,611,000	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,688.00000	2,612,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		35.00000	42,000	18.24	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		722.00000	653,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		389.00000	447,000	16.48	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		76.00000	58,000	16.48	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,314.00000	1,390,000	20.07	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	13/09/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,313.00000	2,389,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,313.00000	3,389,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		4.00000	4,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,641.00000	1,565,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		5.00000	6,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,492.00000	1,417,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		908.00000	836,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		21.00000	25,000	19.02	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,051.00000	978,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		14.00000	17,000	19.61	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		6.00000	7,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,443.00000	1,368,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		7.00000	8,000	20.78	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,344.00000	1,269,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		18.00000	22,000	19.22	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		955.00000	883,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		161.00000	131,000	16.11	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		224.00000	270,000	16.11	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		197.00000	240,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		184.00000	151,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		861.00000	790,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		24.00000	29,000	18.82	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			7.85070	7.77360		16.49	29,204,604.00	3,720	34,176.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,176.00000	8,099,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,176.00000	6,099,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		5.00000	8,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,181.00000	4,107,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		36.00000	44,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,212.00000	2,143,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		264.00000	291,000	16.92	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		440.00000	390,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		870.00000	936,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		46.00000	35,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,828.00000	1,905,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,824.00000	2,901,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,824.00000	3,901,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		132.00000	147,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		908.00000	846,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,226.00000	8,149,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,226.00000	6,149,000	29.07	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	12.00	Call		5.00000	7,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,231.00000	4,156,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		35.00000	42,000	25.42	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,261.00000	2,191,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		828.00000	893,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		54.00000	42,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,779.00000	1,855,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		5.00000	4,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,774.00000	2,851,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,774.00000	3,851,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,276.00000	8,199,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,276.00000	6,199,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		5.00000	7,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,281.00000	4,206,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		33.00000	40,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,309.00000	2,239,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		234.00000	258,000	17.35	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		510.00000	457,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		787.00000	851,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		63.00000	50,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,729.00000	1,806,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,724.00000	2,801,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,724.00000	3,801,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,326.00000	8,249,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,326.00000	6,249,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		4.00000	7,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,330.00000	4,256,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		31.00000	38,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,357.00000	2,287,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		221.00000	244,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		547.00000	493,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		747.00000	809,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		73.00000	58,000	15.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,680.00000	1,756,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	5,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,674.00000	2,751,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,674.00000	3,751,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		249.00000	274,000	17.14	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		475.00000	423,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,376.00000	8,299,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,376.00000	6,299,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		4.00000	6,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,380.00000	4,305,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		30.00000	36,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,406.00000	2,335,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		208.00000	230,000	17.78	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		584.00000	529,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		708.00000	769,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		84.00000	68,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,630.00000	1,707,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,625.00000	2,702,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,624.00000	3,701,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,426.00000	8,349,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,426.00000	6,349,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		4.00000	6,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,430.00000	4,355,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		28.00000	35,000	25.87	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	10.20	Put		2,454.00000	2,384,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		196.00000	217,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		622.00000	566,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		670.00000	729,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		96.00000	78,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,581.00000	1,657,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	6,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,575.00000	2,652,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,574.00000	3,651,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,476.00000	8,399,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,476.00000	6,399,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		4.00000	5,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,480.00000	4,404,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		27.00000	33,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,503.00000	2,432,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		185.00000	205,000	18.21	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		661.00000	604,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		634.00000	691,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		110.00000	90,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,532.00000	1,608,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		8.00000	7,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,525.00000	2,602,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,524.00000	3,601,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,676.00000	8,599,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,676.00000	6,599,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		3.00000	4,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,679.00000	4,603,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		22.00000	27,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,698.00000	2,626,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		148.00000	164,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		824.00000	763,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		500.00000	550,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		176.00000	149,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,336.00000	1,412,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	11,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,325.00000	2,402,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,324.00000	3,401,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,626.00000	8,549,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,626.00000	6,549,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		3.00000	4,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,629.00000	4,553,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		23.00000	29,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,649.00000	2,578,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		156.00000	173,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		782.00000	722,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		531.00000	583,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		157.00000	132,000	15.89	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,385.00000	1,461,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		11.00000	10,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,375.00000	2,452,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,374.00000	3,451,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		125.00000	140,000	19.71	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		951.00000	889,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,726.00000	8,649,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,726.00000	6,649,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		3.00000	4,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,729.00000	4,653,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		21.00000	26,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,747.00000	2,675,000	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		140.00000	155,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		866.00000	804,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		469.00000	517,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		195.00000	166,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,287.00000	1,363,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		13.00000	12,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,275.00000	2,352,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,274.00000	3,351,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		175.00000	194,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		701.00000	643,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,076.00000	7,999,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,076.00000	5,999,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		6.00000	9,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,082.00000	4,008,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		41.00000	48,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,117.00000	2,047,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		298.00000	328,000	16.49	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		374.00000	327,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		957.00000	1,026,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		33.00000	25,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,927.00000	2,004,000	20.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,924.00000	3,001,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,924.00000	4,001,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,126.00000	8,049,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,126.00000	6,049,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		6.00000	9,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,132.00000	4,058,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		38.00000	46,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,164.00000	2,095,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		281.00000	309,000	16.71	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		407.00000	358,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		913.00000	981,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		39.00000	30,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,878.00000	1,954,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,874.00000	2,951,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,874.00000	3,951,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,526.00000	8,449,000	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,526.00000	6,449,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		3.00000	5,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,529.00000	4,454,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		25.00000	31,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,551.00000	2,480,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		598.00000	654,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		124.00000	103,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,483.00000	1,559,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		9.00000	8,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,475.00000	2,552,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,474.00000	3,551,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,576.00000	8,499,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,576.00000	6,499,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		3.00000	5,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,579.00000	4,504,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		24.00000	30,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,600.00000	2,529,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		165.00000	183,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		741.00000	682,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		564.00000	618,000	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		140.00000	117,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,434.00000	1,510,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		10.00000	9,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,425.00000	2,502,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,424.00000	3,501,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,276.00000	7,199,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		1.00000	2,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,277.00000	5,201,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		12.00000	16,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,288.00000	3,215,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		80.00000	90,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,356.00000	1,289,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,724.00000	4,801,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,402.00000	1,335,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		76.00000	86,000	21.86	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		54.00000	62,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,780.00000	1,711,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		70.00000	79,000	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,496.00000	1,428,000	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		52.00000	60,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,828.00000	1,759,000	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		317.00000	351,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		343.00000	300,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,218.00000	1,153,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		92.00000	104,000	21.00	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		238.00000	206,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		412.00000	457,000	16.16	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,128.00000	1,063,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		102.00000	114,000	20.57	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		361.00000	402,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		287.00000	251,000	16.29	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,310.00000	1,243,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		84.00000	94,000	21.43	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.96360	7.88560		16.91	0.00	0	1,364.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		392.00000	421,000	17.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		506.00000	457,000	17.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		375.00000	403,000	17.26	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		539.00000	489,000	17.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		409.00000	440,000	16.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		473.00000	426,000	16.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		870.00000	812,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		256.00000	276,000	18.84	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,681.00000	2,611,000	25.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		67.00000	75,000	25.27	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.07830	7.99930		17.14	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		800.00000	852,000	16.09	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	13/06/2011	Foreign Exchange Future	7.45	Put		251.00000	224,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		771.00000	821,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		272.00000	243,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		830.00000	884,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		231.00000	206,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.76700	11.75330		14.22	117,670.00	10	21,131.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		56.00000	54,000	18.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,103.00000	1,087,000	18.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		64.00000	62,000	18.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,011.00000	995,000	18.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		60.00000	58,000	18.29	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,057.00000	1,041,000	18.29	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		429.00000	414,000	15.23	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		182.00000	181,000	15.23	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.93280	11.91850		15.37	0.00	0	12,417.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		476.00000	478,000	15.31	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		458.00000	445,000	15.31	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		431.00000	418,000	15.24	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		499.00000	501,000	15.24	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.09870	12.08430		15.89	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		752.00000	755,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		468.00000	456,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		728.00000	730,000	15.50	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		494.00000	481,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		777.00000	780,000	15.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		443.00000	431,000	15.35	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08930	0.08870		17.27	5,000.80	56	221.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		637.00000	687,000	18.14	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		57.00000	47,000	18.14	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.09070	0.09020		20.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		686.00000	708,000	19.38	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		266.00000	238,000	19.38	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		307.00000	313,000	22.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		887.00000	843,000	22.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,456.00000	1,500,000	18.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		36.00000	30,000	18.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.02870	9.91650		13.55	3,339,557.10	333	16,271.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		4.00000	5,000	18.37	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,752.00000	1,641,000	18.37	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		113.00000	148,000	14.13	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		397.00000	319,000	14.13	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		640.00000	546,000	15.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		56.00000	75,000	15.00	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		261.00000	198,000	13.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		177.00000	227,000	13.55	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		158.00000	117,000	13.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		274.00000	346,000	13.74	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		649.00000	751,000	14.23	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	13/09/2010	Foreign Exchange Future	9.30	Put		33.00000	22,000	14.23	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.17030	10.05690		14.36	1,017,030.00	100	6,518.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,143.00000	10,030,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,143.00000	8,030,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,144.00000	6,031,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		9.00000	11,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,152.00000	4,041,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		51.00000	58,000	20.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,194.00000	2,088,000	20.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		116.00000	131,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,259.00000	1,161,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		315.00000	360,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		458.00000	390,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		927.00000	1,024,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		70.00000	54,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,867.00000	1,979,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	9,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		59.00000	65,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,052.00000	1,945,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,193.00000	10,080,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.05	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	18.25	Put		8,193.00000	8,080,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,194.00000	6,081,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		8.00000	10,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,201.00000	4,090,000	24.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		49.00000	55,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,242.00000	2,135,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		111.00000	125,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,304.00000	1,205,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		298.00000	341,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		491.00000	421,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		886.00000	982,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		79.00000	62,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,818.00000	1,930,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	10,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,893.00000	10,780,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,893.00000	8,780,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,894.00000	6,781,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		4.00000	4,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,897.00000	4,784,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		26.00000	29,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,919.00000	2,809,000	22.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		63.00000	70,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,956.00000	1,850,000	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		146.00000	166,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,039.00000	946,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		419.00000	484,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		312.00000	264,000	14.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,146.00000	1,253,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	33,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,793.00000	10,680,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,793.00000	8,680,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,794.00000	6,681,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	5,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,797.00000	4,685,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		28.00000	32,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,821.00000	2,712,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		68.00000	76,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,861.00000	1,756,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		161.00000	183,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		954.00000	863,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		473.00000	542,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		266.00000	222,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,240.00000	1,348,000	14.83	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	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	28,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,943.00000	9,830,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,943.00000	7,830,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,944.00000	5,831,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		11.00000	12,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,954.00000	3,842,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		61.00000	68,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,004.00000	1,898,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		139.00000	158,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,082.00000	988,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		394.00000	456,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		337.00000	286,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,100.00000	1,206,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		43.00000	36,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,064.00000	2,176,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	6,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,043.00000	9,930,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,043.00000	7,930,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,044.00000	5,931,000	25.15	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	14.10	Call		10.00000	12,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,053.00000	3,942,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		56.00000	63,000	20.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,099.00000	1,993,000	20.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		127.00000	144,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,170.00000	1,074,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		351.00000	404,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		394.00000	334,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,011.00000	1,113,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		54.00000	43,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,965.00000	2,077,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	7,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,343.00000	10,230,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,343.00000	8,230,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,344.00000	6,231,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		7.00000	8,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,350.00000	4,238,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		42.00000	48,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,385.00000	2,278,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		97.00000	109,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,440.00000	1,339,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		254.00000	291,000	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		597.00000	521,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		769.00000	859,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		112.00000	89,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,672.00000	1,783,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		15.00000	13,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,493.00000	10,380,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,493.00000	8,380,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,494.00000	6,381,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		6.00000	7,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,499.00000	4,387,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		37.00000	42,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,530.00000	2,422,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		86.00000	96,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,579.00000	1,476,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		218.00000	248,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		711.00000	628,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		661.00000	744,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		154.00000	124,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,526.00000	1,636,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	16,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,793.00000	9,680,000	28.05	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	17.85	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,793.00000	7,680,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	2,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,794.00000	5,682,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		12.00000	14,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,805.00000	3,694,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,212.00000	2,325,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	5,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,843.00000	9,730,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,843.00000	7,730,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,844.00000	5,731,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		12.00000	13,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,855.00000	3,743,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		66.00000	73,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,909.00000	1,803,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		153.00000	174,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		996.00000	904,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		446.00000	512,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		289.00000	242,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,193.00000	1,300,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	30,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,163.00000	2,275,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	5,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,893.00000	9,780,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,893.00000	7,780,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,894.00000	5,781,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		11.00000	13,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,904.00000	3,793,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,113.00000	2,226,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	6,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		526.00000	453,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		283.00000	323,000	14.85	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.31130	10.19700		14.86	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		692.00000	765,000	14.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		295.00000	254,000	14.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		664.00000	735,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		317.00000	274,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		722.00000	797,000	14.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		275.00000	236,000	14.34	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			351.01600	350.97300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			322.37800	322.38100			341,720,680.00	106	1,445.00
ALBI	On	04/11/2010	Index Future			327.74200	327.74400			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			6.65990	6.64290		12.07	166,497.50	25	8,081.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		54.00000	53,000	13.43	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		311.00000	293,000	13.43	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.68290	6.66540		13.35	320,779.20	48	8,167.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		150.00000	151,000	14.23	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		385.00000	368,000	14.23	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		422.00000	405,000	14.45	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		137.00000	138,000	14.45	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.70420	6.68720		13.99	0.00	0	5.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		298.00000	302,000	13.91	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		311.00000	298,000	13.91	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		277.00000	281,000	13.99	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		340.00000	327,000	13.99	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		320.00000	325,000	13.83	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		283.00000	271,000	13.83	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.32630	7.27480		11.51	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		59.00000	75,000	12.53	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		284.00000	249,000	12.53	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.42180	7.36930		10.91	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		103.00000	114,000	11.81	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		434.00000	392,000	11.81	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		92.00000	102,000	11.96	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		473.00000	430,000	11.96	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		115.00000	127,000	11.66	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		396.00000	355,000	11.66	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			143.02600	142.93600			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.40600	145.31400			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			323.59300	323.59300		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		81,000.00000	80,636,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		1,070.00000	706,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			328.97700	328.97700			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		230.00000	230,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		330.00000	330,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		130.00000	130,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			380.70700	380.61700			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			387.14100	387.04600			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			6.53500	6.54500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.37500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.31500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.46500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.70500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.95500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.25500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			315.39400	315.41100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			320.64200	320.65900			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.75300	7.74400		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,665.00000	4,623,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,528.00000	3,485,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1.00000	0,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,790.00000	5,747,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		11.00000	7,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,386.00000	2,340,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,251.00000	1,269,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		84.00000	60,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.81800	7.80800		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,359.00000	3,310,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		278.00000	274,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,548.00000	3,499,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		248.00000	244,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,173.00000	3,124,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		311.00000	307,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,972.00000	1,989,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		568.00000	540,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.86000	7.84900		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,632.00000	1,596,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,413.00000	1,424,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,756.00000	1,719,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,323.00000	1,333,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,512.00000	1,477,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,508.00000	1,520,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.91400	8.90400		10.00	0.00	0	20,831.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,330.00000	3,207,000	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		150.00000	121,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		445.00000	355,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,904.00000	1,908,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,548.00000	7,453,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		3.00000	2,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,631.00000	9,537,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	0,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,545.00000	1,409,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		649.00000	607,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,954.00000	4,022,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		66.00000	40,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.97600	8.96700		11.00	0.00	0	400.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,270.00000	4,180,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,699.00000	1,692,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,574.00000	4,483,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,558.00000	1,550,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,977.00000	3,888,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,854.00000	1,848,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,819.00000	3,834,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,787.00000	1,719,000	10.33	1,890,900.00	1,100	10,900.00
R186	On	03/02/2011	Bond Future			9.02600	9.01600		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,603.00000	3,529,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,749.00000	3,766,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,850.00000	3,774,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,541.00000	3,556,000	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		3,364.00000	3,292,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,968.00000	3,987,000	10.81	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.67800	1.67500			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		206.00000	198,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Call		343.00000	335,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Call		69.00000	61,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.82000	1.81700			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		166.00000	174,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		42.00000	50,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		290.00000	298,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.99200	3.00100			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		618.00000	732,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		1,245.00000	1,359,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Call		0.00000	101,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		13.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.05900	3.06800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.05	Put		222.00000	111,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Call		394.00000	505,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00	
R197	On	04/11/2010	Bond Future	3.00	Put		842.00000	731,000	0.00	0	0.00	
R201	On	05/08/2010	Bond Future			7.70400	7.68400		3.75	0.00	0	1,364.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,776.00000	4,701,000	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			7.76700	7.74600		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,818.00000	2,747,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		189.00000	192,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,969.00000	2,897,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		169.00000	171,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,669.00000	2,598,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		212.00000	215,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.80400	7.78100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,589.00000	1,534,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		859.00000	881,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,698.00000	1,641,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		802.00000	822,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,484.00000	1,431,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		920.00000	944,000	3.82	0.00	0	0.00
R202	On	05/08/2010	Bond Future			3.01500	3.01500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/08/2010	Bond Future	3.05	Call		607.00000	607,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		1,468.00000	1,468,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		262.00000	262,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			3.05600	3.05600			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		103.00000	103,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		751.00000	751,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		965.00000	965,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.37600	8.38700		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,400.00000	4,457,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.45100	8.46300		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,199.00000	4,240,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		297.00000	277,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,411.00000	4,453,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		267.00000	248,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,990.00000	4,029,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		330.00000	308,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.51100	8.52300		6.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		1,769.00000	1,785,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,882.00000	1,839,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,904.00000	1,922,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,771.00000	1,730,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,642.00000	1,657,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,002.00000	1,958,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.49500	8.48600		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,304.00000	4,250,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		3.00000	1,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,413.00000	1,338,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		183.00000	160,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,647.00000	1,574,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		132.00000	111,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,518.00000	1,534,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		138.00000	102,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.56500	8.55500		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,239.00000	4,178,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		412.00000	408,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,467.00000	4,405,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		372.00000	367,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,015.00000	3,953,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		457.00000	451,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.61900	8.60900		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,808.00000	1,767,000	7.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		2,411.00000	2,425,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,949.00000	1,906,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,275.00000	2,287,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,675.00000	1,635,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,556.00000	2,571,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.55300	7.55400		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,181.00000	4,184,000	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			7.61300	7.61400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,521.00000	2,519,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		98.00000	94,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,644.00000	2,642,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		87.00000	82,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,399.00000	2,397,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		111.00000	106,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.64300	7.64400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,418.00000	1,413,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		505.00000	497,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,509.00000	1,504,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		469.00000	461,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,329.00000	1,325,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		544.00000	537,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.60400	8.59500		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,242.00000	5,187,000	8.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,840.00000	3,783,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		7.00000	4,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,165.00000	2,198,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		59.00000	38,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.66900	8.66000		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,964.00000	3,904,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		573.00000	566,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,190.00000	4,131,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		519.00000	513,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,741.00000	3,681,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		631.00000	624,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.72100	8.71000		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,336.00000	2,286,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,106.00000	2,119,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,501.00000	2,450,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,984.00000	1,996,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,179.00000	2,130,000	8.12	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,237.00000	2,251,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.69400	8.68500		8.50	0.00	0	11,214.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,905.00000	4,847,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		3.00000	1,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.75900	8.75000		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,725.00000	3,663,000	9.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	04/11/2010	Bond Future	9.25	Put		729.00000	722,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,952.00000	3,889,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		664.00000	656,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,503.00000	3,441,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		800.00000	793,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.81100	8.80100		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,123.00000	2,077,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,431.00000	2,445,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,283.00000	2,235,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,289.00000	2,301,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,971.00000	1,927,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,582.00000	2,598,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91100	8.90100		12.75	0.00	0	2,406.00
R209	On	05/08/2010	Bond Future	8.75	Call		407.00000	327,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,605.00000	1,603,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95900	8.95000		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,474.00000	2,406,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,088.00000	2,090,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,689.00000	2,619,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,920.00000	1,920,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,268.00000	2,202,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,268.00000	2,272,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.99800	8.98800		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,168.00000	3,105,000	14.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Put		3,076.00000	3,090,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,378.00000	3,313,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,904.00000	2,915,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,964.00000	2,902,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,257.00000	3,272,000	13.92	0.00	0	0.00
R210	On	05/08/2010	Bond Future			3.04400	3.07400			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		338.00000	729,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		983.00000	1,374,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Call		0.00000	78,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		313.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.09200	3.12300			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	103,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		294.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		344.00000	741,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		938.00000	541,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.73400	2.73300			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		99.00000	94,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		391.00000	385,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		193.00000	199,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.83600	2.83500		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		478.00000	484,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		197.00000	202,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		761.00000	766,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01200	3.01100		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Put		105.00000	114,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		370.00000	360,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Put		581.00000	591,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.08000	3.07900		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		735.00000	744,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		269.00000	278,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,203.00000	1,213,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			319.73500	319.73400		0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			325.05500	325.05400			0.00	0	0.00

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**Total for Derivatives :** **410,982,170.60**      **9,788**      **811,963.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.69000	6.68000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.74000	7.73000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.90000	8.88500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.74000	1.74000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			3.00000	3.01000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.69000	7.67000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			3.02000	3.02000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.36500	8.37000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.48000	8.46500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.54500	7.54000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.58500	8.58000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.68000	8.67000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.90500	8.89000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.05000	3.08000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.02000	3.02000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>410,982,170.60</b>	<b>9,788</b>	<b>811,963.00</b>