



Daily MTM Report

Daily summary for: 18/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.62060	7.69780		16.61	151,307,013.00	19,855	210,733.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,152.00000	8,229,000	40.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,152.00000	6,229,000	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,152.00000	4,229,000	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		14.00000	12,000	27.47	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,166.00000	2,241,000	27.47	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		865.00000	795,000	16.39	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		17.00000	24,000	16.39	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,849.00000	1,772,000	21.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	21.65	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,848.00000	2,771,000	26.84	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,848.00000	3,771,000	24.61	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	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,102.00000	8,179,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,102.00000	6,179,000	34.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,102.00000	4,179,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		16.00000	14,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,118.00000	2,193,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		220.00000	185,000	17.68	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		322.00000	364,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		911.00000	841,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		13.00000	20,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,899.00000	1,822,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,898.00000	2,821,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,898.00000	3,821,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		203.00000	171,000	17.95	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		355.00000	400,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,202.00000	8,279,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,202.00000	6,279,000	35.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,202.00000	4,279,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		13.00000	11,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,215.00000	2,290,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		188.00000	158,000	18.21	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		390.00000	437,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		819.00000	751,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		21.00000	30,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,799.00000	1,722,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,798.00000	2,721,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,798.00000	3,721,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,252.00000	8,329,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,252.00000	6,329,000	35.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,252.00000	4,329,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		12.00000	10,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,264.00000	2,339,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		173.00000	146,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		425.00000	475,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		775.00000	707,000	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		27.00000	36,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,749.00000	1,672,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,748.00000	2,671,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,748.00000	3,671,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,352.00000	8,429,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,352.00000	6,429,000	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,352.00000	4,429,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		10.00000	9,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,362.00000	2,438,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		148.00000	125,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		500.00000	554,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		688.00000	623,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		40.00000	52,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,650.00000	1,573,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,648.00000	2,571,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,648.00000	3,571,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.51	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	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,402.00000	8,479,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,402.00000	6,479,000	35.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,402.00000	4,479,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		9.00000	8,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,411.00000	2,487,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		137.00000	115,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		539.00000	594,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		646.00000	582,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		48.00000	61,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,600.00000	1,523,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,598.00000	2,521,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,598.00000	3,521,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,452.00000	8,529,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,452.00000	6,529,000	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,452.00000	4,529,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		8.00000	7,000	27.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,460.00000	2,536,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		127.00000	107,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		579.00000	636,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		606.00000	543,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		58.00000	72,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,550.00000	1,473,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,548.00000	2,471,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,548.00000	3,471,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,602.00000	8,679,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,602.00000	6,679,000	36.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,602.00000	4,679,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		6.00000	5,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,608.00000	2,684,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		493.00000	434,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		95.00000	113,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,401.00000	1,325,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	4,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,398.00000	2,321,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,398.00000	3,321,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,552.00000	8,629,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,552.00000	6,629,000	36.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,552.00000	4,629,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		7.00000	6,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,559.00000	2,635,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		109.00000	92,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		661.00000	721,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		529.00000	469,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		81.00000	98,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,451.00000	1,374,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,448.00000	2,371,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,448.00000	3,371,000	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,702.00000	8,779,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,702.00000	6,779,000	36.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,702.00000	4,779,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		5.00000	5,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,707.00000	2,784,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		87.00000	74,000	20.89	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		789.00000	853,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		424.00000	368,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		126.00000	147,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,302.00000	1,226,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		4.00000	5,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,298.00000	2,221,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,298.00000	3,221,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		101.00000	85,000	20.36	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		703.00000	764,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,002.00000	8,079,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,002.00000	6,079,000	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,002.00000	4,079,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		19.00000	16,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,021.00000	2,095,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		258.00000	218,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		260.00000	297,000	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	13/09/2010	Foreign Exchange Future	6.70	Call		1,006.00000	933,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		8.00000	12,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,999.00000	1,922,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,998.00000	2,921,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,998.00000	3,921,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,052.00000	8,129,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,052.00000	6,129,000	34.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,052.00000	4,129,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		17.00000	15,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,069.00000	2,144,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		238.00000	201,000	17.41	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		290.00000	330,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		958.00000	887,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		10.00000	16,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,949.00000	1,872,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,948.00000	2,871,000	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,948.00000	3,871,000	24.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,302.00000	8,379,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,302.00000	6,379,000	35.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,302.00000	4,379,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		11.00000	9,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,313.00000	2,388,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		160.00000	135,000	18.75	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		462.00000	514,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		731.00000	664,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		33.00000	43,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,700.00000	1,623,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,698.00000	2,621,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,698.00000	3,621,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,502.00000	8,579,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,502.00000	6,579,000	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,502.00000	4,579,000	30.23	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	10.20	Call		8.00000	7,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,510.00000	2,586,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		118.00000	99,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		620.00000	678,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		567.00000	505,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		69.00000	84,000	16.49	1,260,000.00	15,000	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,500.00000	1,424,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	3,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,498.00000	2,421,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,498.00000	3,421,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,652.00000	8,729,000	40.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,652.00000	6,729,000	36.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,652.00000	4,729,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		6.00000	5,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,658.00000	2,734,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		94.00000	79,000	20.63	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		746.00000	808,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		458.00000	400,000	16.54	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		110.00000	129,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,351.00000	1,275,000	18.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	4,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,348.00000	2,271,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,348.00000	3,271,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		28.00000	25,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,630.00000	1,704,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		33.00000	29,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,485.00000	1,558,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		923.00000	989,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		71.00000	60,000	21.70	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,059.00000	1,129,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		57.00000	50,000	22.50	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		35.00000	31,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,437.00000	1,510,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		39.00000	35,000	24.11	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,341.00000	1,414,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		66.00000	56,000	21.97	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		968.00000	1,035,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		209.00000	236,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		307.00000	257,000	16.61	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		281.00000	236,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		233.00000	265,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		878.00000	943,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		76.00000	64,000	21.43	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			7.73170	7.80950		17.45	4,546,239.60	588	24,420.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,141.00000	8,218,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,142.00000	6,219,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		16.00000	14,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,157.00000	4,232,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		65.00000	58,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,206.00000	2,276,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		336.00000	298,000	18.24	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		477.00000	516,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		925.00000	858,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		66.00000	76,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,867.00000	1,790,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,861.00000	2,783,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,860.00000	3,782,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		189.00000	167,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		930.00000	985,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,191.00000	8,268,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,192.00000	6,269,000	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		15.00000	13,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,206.00000	4,281,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		63.00000	56,000	25.99	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,254.00000	2,324,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		885.00000	819,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		76.00000	87,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,818.00000	1,741,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,811.00000	2,733,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,810.00000	3,732,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,241.00000	8,318,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,242.00000	6,319,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		14.00000	13,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,255.00000	4,331,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		60.00000	54,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,301.00000	2,372,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		304.00000	270,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		545.00000	588,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		845.00000	781,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		86.00000	99,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,769.00000	1,692,000	18.67	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		10.00000	10,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,761.00000	2,683,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,760.00000	3,682,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,291.00000	8,368,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,292.00000	6,369,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		13.00000	12,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,304.00000	4,380,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		58.00000	52,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,349.00000	2,420,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		290.00000	257,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		581.00000	625,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		807.00000	744,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		98.00000	112,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,720.00000	1,643,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,711.00000	2,633,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,710.00000	3,632,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		320.00000	284,000	18.44	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		511.00000	552,000	18.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,341.00000	8,418,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,342.00000	6,419,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		12.00000	11,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,353.00000	4,429,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		56.00000	50,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,397.00000	2,468,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		276.00000	244,000	19.03	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		617.00000	662,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		770.00000	708,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		111.00000	126,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,671.00000	1,594,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		12.00000	12,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,661.00000	2,584,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,660.00000	3,582,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,391.00000	8,468,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,392.00000	6,469,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	10,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,403.00000	4,478,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		54.00000	48,000	26.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,445.00000	2,516,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		263.00000	232,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		654.00000	700,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		734.00000	673,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		125.00000	141,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,622.00000	1,546,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		13.00000	14,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,611.00000	2,534,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,610.00000	3,532,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,441.00000	8,518,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,442.00000	6,519,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		11.00000	10,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,452.00000	4,528,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		52.00000	47,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,493.00000	2,565,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		250.00000	221,000	19.43	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		691.00000	739,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		699.00000	640,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		140.00000	158,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,573.00000	1,497,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	15,000	17.87	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	5.25	Call		2,562.00000	2,484,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,560.00000	3,482,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,641.00000	8,718,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,642.00000	6,719,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	7,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,649.00000	4,725,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		45.00000	40,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,686.00000	2,758,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		208.00000	183,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		849.00000	901,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		571.00000	517,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		212.00000	235,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,380.00000	1,305,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		21.00000	23,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,362.00000	2,285,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,360.00000	3,282,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,591.00000	8,668,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.28	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		6,592.00000	6,669,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	8,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,600.00000	4,676,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		46.00000	42,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,637.00000	2,710,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		217.00000	192,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		808.00000	860,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		602.00000	546,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		193.00000	214,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,428.00000	1,353,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		19.00000	21,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,412.00000	2,335,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,410.00000	3,332,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		181.00000	160,000	20.81	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		972.00000	1,028,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,691.00000	8,768,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,692.00000	6,769,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	7,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,699.00000	4,775,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		43.00000	39,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,734.00000	2,807,000	27.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		198.00000	175,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		889.00000	943,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		542.00000	489,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		233.00000	257,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,332.00000	1,258,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	26,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,313.00000	2,235,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,310.00000	3,232,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		239.00000	211,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		730.00000	779,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,041.00000	8,118,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,042.00000	6,119,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		18.00000	16,000	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,059.00000	4,134,000	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		71.00000	63,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,112.00000	2,181,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		372.00000	331,000	17.84	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		413.00000	449,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,008.00000	939,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		49.00000	57,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,966.00000	1,888,000	19.48	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		7.00000	6,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,961.00000	2,883,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,960.00000	3,882,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,091.00000	8,168,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,092.00000	6,169,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		17.00000	15,000	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,108.00000	4,183,000	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		68.00000	61,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,159.00000	2,229,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		354.00000	314,000	18.04	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		445.00000	482,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		966.00000	898,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		57.00000	66,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,916.00000	1,839,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,911.00000	2,833,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,910.00000	3,832,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,491.00000	8,568,000	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,492.00000	6,569,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		10.00000	9,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,501.00000	4,577,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		50.00000	45,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,541.00000	2,613,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		666.00000	607,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		157.00000	175,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,525.00000	1,449,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		16.00000	17,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,512.00000	2,434,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,510.00000	3,432,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,541.00000	8,618,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,542.00000	6,619,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	8,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,551.00000	4,626,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		48.00000	43,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,589.00000	2,661,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		228.00000	201,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		769.00000	819,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		633.00000	576,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		174.00000	194,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,476.00000	1,401,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		17.00000	19,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,462.00000	2,384,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,460.00000	3,382,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,242.00000	7,319,000	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	3,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,245.00000	5,321,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		30.00000	27,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,271.00000	3,345,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		124.00000	110,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,365.00000	1,428,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,760.00000	4,682,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,410.00000	1,474,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		119.00000	106,000	22.79	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		89.00000	80,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,780.00000	1,848,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		111.00000	98,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,502.00000	1,566,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		86.00000	77,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,827.00000	1,895,000	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		391.00000	348,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		382.00000	416,000	17.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.84200	7.92050		17.70	0.00	0	650.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		461.00000	418,000	18.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		541.00000	576,000	18.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		443.00000	402,000	18.36	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		573.00000	610,000	18.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		479.00000	435,000	18.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		509.00000	543,000	18.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		897.00000	944,000	19.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		317.00000	286,000	19.85	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,676.00000	2,747,000	25.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		96.00000	89,000	25.89	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.95290	8.03140		17.85	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		861.00000	804,000	16.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		280.00000	301,000	16.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		833.00000	776,000	16.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		302.00000	323,000	16.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		890.00000	832,000	16.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		259.00000	279,000	16.76	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.28930	11.38920		15.67	2,901,350.10	257	19,923.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		76.00000	66,000	20.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,487.00000	1,577,000	20.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		83.00000	72,000	20.64	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	12.70	Put		1,394.00000	1,483,000	20.64	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		79.00000	69,000	20.82	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,440.00000	1,530,000	20.82	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.45510	11.55610		16.42	0.00	0	12,322.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		416.00000	376,000	17.58	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		760.00000	821,000	17.58	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		726.00000	785,000	17.45	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		432.00000	390,000	17.45	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.61800	11.72060		16.84	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		658.00000	605,000	17.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		737.00000	787,000	17.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		640.00000	588,000	17.37	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		769.00000	820,000	17.37	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		677.00000	622,000	17.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		706.00000	754,000	17.16	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08400	0.08490		19.07	0.00	0	10.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		452.00000	391,000	20.48	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		252.00000	281,000	20.48	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08540	0.08630		23.38	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		550.00000	494,000	21.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		520.00000	554,000	21.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		273.00000	240,000	25.15	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,243.00000	1,300,000	25.15	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,132.00000	1,049,000	18.83	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	0.08	Put		102.00000	109,000	18.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.44490	9.51820		14.29	217,232.70	23	18,039.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		21.00000	17,000	23.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,168.00000	2,237,000	23.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		105.00000	89,000	17.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		787.00000	844,000	17.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,055.00000	1,116,000	19.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		73.00000	61,000	19.31	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		619.00000	671,000	16.92	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		137.00000	116,000	16.92	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		463.00000	509,000	15.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		181.00000	154,000	15.96	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		390.00000	338,000	14.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		172.00000	193,000	14.21	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.58920	9.66390		14.99	67,124.40	7	5,918.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,536.00000	10,611,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,536.00000	8,611,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	1,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,538.00000	6,612,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		14.00000	12,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,550.00000	4,623,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		62.00000	55,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,598.00000	2,666,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		119.00000	107,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,655.00000	1,718,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		255.00000	228,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		791.00000	839,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		665.00000	605,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		201.00000	216,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,492.00000	1,417,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		28.00000	28,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		68.00000	61,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,454.00000	2,522,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,586.00000	10,661,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,586.00000	8,661,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	1,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,588.00000	6,662,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		14.00000	11,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,600.00000	4,672,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		60.00000	53,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,646.00000	2,714,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		115.00000	104,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,701.00000	1,765,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		244.00000	218,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		830.00000	879,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		633.00000	575,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		219.00000	236,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,444.00000	1,369,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		30.00000	30,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,286.00000	11,361,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,286.00000	9,361,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,287.00000	7,362,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		6.00000	5,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,292.00000	5,366,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		39.00000	35,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,325.00000	3,396,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		73.00000	66,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,359.00000	2,427,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		141.00000	127,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,427.00000	1,488,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		318.00000	284,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		604.00000	645,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		837.00000	771,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		123.00000	132,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,186.00000	11,261,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,186.00000	9,261,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,187.00000	7,262,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		6.00000	5,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,192.00000	5,266,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		41.00000	37,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,227.00000	3,298,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		79.00000	70,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,265.00000	2,331,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		152.00000	136,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,338.00000	1,397,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		348.00000	312,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		534.00000	573,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		913.00000	844,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		99.00000	105,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,336.00000	10,411,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,337.00000	8,411,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,338.00000	6,412,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		18.00000	15,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,354.00000	4,426,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		71.00000	63,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,407.00000	2,474,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		136.00000	122,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,472.00000	1,533,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		304.00000	272,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		640.00000	683,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		800.00000	735,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		136.00000	146,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,683.00000	1,609,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	20,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,436.00000	10,511,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,437.00000	8,511,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	1,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,438.00000	6,512,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		16.00000	14,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,452.00000	4,525,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		66.00000	59,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,502.00000	2,570,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		127.00000	114,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,563.00000	1,625,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		278.00000	248,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		714.00000	759,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		731.00000	668,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		167.00000	179,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,587.00000	1,512,000	15.32	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	8.10	Put		23.00000	23,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,736.00000	10,811,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,736.00000	8,811,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,737.00000	6,812,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		11.00000	9,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,747.00000	4,820,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		54.00000	48,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,790.00000	2,859,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		105.00000	95,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,841.00000	1,906,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		216.00000	192,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		952.00000	1,003,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		545.00000	492,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		281.00000	303,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,303.00000	1,228,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		39.00000	39,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,886.00000	10,961,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,886.00000	8,961,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,887.00000	6,962,000	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		9.00000	8,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,895.00000	4,969,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		50.00000	44,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,936.00000	3,005,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		96.00000	87,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,982.00000	2,048,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		191.00000	170,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,077.00000	1,131,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		467.00000	418,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		353.00000	379,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,165.00000	1,090,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		51.00000	51,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,186.00000	10,261,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,187.00000	8,262,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,188.00000	6,263,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		22.00000	18,000	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,208.00000	4,279,000	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,829.00000	1,754,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		15.00000	15,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,236.00000	10,311,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,237.00000	8,312,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,238.00000	6,313,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		21.00000	17,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,257.00000	4,328,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		76.00000	68,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,312.00000	2,379,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		146.00000	131,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,382.00000	1,442,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		333.00000	298,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		569.00000	609,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		874.00000	807,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		110.00000	118,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,780.00000	1,705,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	16,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,286.00000	10,361,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,287.00000	8,361,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,288.00000	6,362,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		19.00000	16,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,305.00000	4,377,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,732.00000	1,657,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	18,000	15.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		870.00000	920,000	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		234.00000	209,000	17.47	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.73240	9.80900		15.40	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		533.00000	487,000	15.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		524.00000	555,000	15.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		515.00000	469,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		556.00000	587,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		555.00000	505,000	15.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		496.00000	523,000	15.40	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			350.30100	349.58200			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.83500	319.23200		3,198,350.00		1	1,460.00
ALBI	On	04/11/2010	Index Future			325.15400	324.54100		0.00		0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.56660	6.57310		14.40	919,324.00	140	9,731.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		83.00000	82,000	15.79	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		410.00000	415,000	15.79	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.59140	6.59750		15.18	112,053.80	17	8,656.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		180.00000	178,000	16.43	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		483.00000	487,000	16.43	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		521.00000	525,000	16.63	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		168.00000	166,000	16.63	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.61480	6.62110		15.49	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		319.00000	316,000	15.67	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		398.00000	401,000	15.67	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	14/03/2011	Foreign Exchange Future	6.75	Call		301.00000	299,000	15.85	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		430.00000	434,000	15.85	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		337.00000	334,000	15.49	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		366.00000	369,000	15.49	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.43220	7.45580		10.18	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		132.00000	120,000	10.39	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		176.00000	188,000	10.39	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.53090	7.55490		12.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		207.00000	193,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		352.00000	362,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		191.00000	178,000	12.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		386.00000	397,000	12.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		224.00000	209,000	12.51	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		319.00000	328,000	12.51	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.29500	141.09100			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.64500	143.43700			0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.15100	320.55300		6.57	0.00	0	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		61,472.00000	65,761,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		11,942.00000	10,251,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			326.49100	325.88400			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		31,160.00000	25,090,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.01	Put	31,260.00000	25,190,000		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	31,060.00000	24,990,000		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			380.89200	381.69200		0.00	0	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
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			6.57000	6.56300		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.47300	6.46800		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.40800	6.40500		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.39300	6.40100		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.39300	6.40100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.39400	6.40200			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.48300	6.50200			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.63800	6.63400			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.98700	6.99800			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.31400	7.33200			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.59000	7.60500			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.59600	7.61700			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			312.28200	311.64700			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.47500	316.83000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.96000	8.00200		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,489.00000	3,676,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		42.00000	32,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,439.00000	2,610,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		130.00000	104,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,583.00000	4,777,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		12.00000	8,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		344.00000	287,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,501.00000	1,641,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,470.00000	2,291,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		85.00000	103,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.03800	8.08300		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,478.00000	2,619,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		633.00000	573,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,641.00000	2,786,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		577.00000	521,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,320.00000	2,457,000	4.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		694.00000	630,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,982.00000	2,819,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		341.00000	380,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.09300	8.14100		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,122.00000	1,203,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,150.00000	2,027,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,217.00000	1,302,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,031.00000	1,912,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,031.00000	1,108,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,274.00000	2,147,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.96400	8.99600		10.00	185,823,258.87	1,623	19,126.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,143.00000	3,342,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		822.00000	723,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		774.00000	851,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,092.00000	2,872,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,823.00000	7,096,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		137.00000	112,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,820.00000	9,107,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		48.00000	38,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,733.00000	1,871,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,696.00000	1,536,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		5,011.00000	4,745,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		264.00000	296,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.02900	9.06100		10.75	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	04/11/2010	Bond Future	9.25	Call		4,145.00000	4,311,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,438.00000	2,311,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,414.00000	4,586,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,261.00000	2,140,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,879.00000	4,038,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,619.00000	2,486,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,781.00000	4,587,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,885.00000	1,984,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.07900	9.11200		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,471.00000	3,607,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,487.00000	4,325,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,698.00000	3,839,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,259.00000	4,102,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,253.00000	3,383,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,727.00000	4,559,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.84900	7.89100		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,009.00000	4,164,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.92200	7.96800		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,260.00000	2,380,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		414.00000	372,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,394.00000	2,517,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		376.00000	338,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,129.00000	2,246,000	4.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		454.00000	410,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.96800	8.01600		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,206.00000	1,285,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,259.00000	1,179,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,297.00000	1,379,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,184.00000	1,107,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,120.00000	1,195,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,339.00000	1,255,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.60500	8.62600		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,258.00000	3,353,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		102.00000	89,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.69100	8.71400		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,331.00000	3,411,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		695.00000	660,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,515.00000	3,598,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		637.00000	605,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,150.00000	3,229,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		756.00000	720,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.76000	8.78400		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,392.00000	1,435,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,781.00000	2,707,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,500.00000	1,546,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,643.00000	2,572,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,289.00000	1,330,000	6.21	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	8.45	Put		2,925.00000	2,850,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.69200	8.73300		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,071.00000	3,269,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		188.00000	152,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		923.00000	1,028,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,111.00000	982,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,067.00000	1,183,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		970.00000	853,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,953.00000	2,747,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		155.00000	182,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.77000	8.81400		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,266.00000	3,435,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		888.00000	813,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,461.00000	3,635,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		816.00000	745,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,079.00000	3,243,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		970.00000	890,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.83100	8.87600		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,367.00000	1,454,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,426.00000	3,270,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,478.00000	1,570,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,260.00000	3,109,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,263.00000	1,345,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,601.00000	3,439,000	7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future			7.75300	7.79600		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,468.00000	3,594,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.83100	7.87800		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,955.00000	2,056,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		262.00000	233,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,065.00000	2,168,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		237.00000	211,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,847.00000	1,945,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		289.00000	257,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.87700	7.92700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,057.00000	1,125,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		871.00000	811,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,129.00000	1,199,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		815.00000	757,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		988.00000	1,053,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		929.00000	866,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75000	8.78100		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,209.00000	4,379,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		78.00000	64,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,941.00000	3,092,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		218.00000	185,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,332.00000	3,163,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		116.00000	131,000	7.36	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.82100	8.85300		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,297.00000	3,419,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,033.00000	970,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,495.00000	3,622,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		952.00000	893,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,102.00000	3,221,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,120.00000	1,053,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.87600	8.91000		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,949.00000	2,033,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,863.00000	2,753,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,088.00000	2,175,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,715.00000	2,609,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,816.00000	1,896,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,018.00000	2,904,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.81700	8.84900		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,996.00000	4,173,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		111.00000	90,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.88700	8.92000		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,182.00000	3,308,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,220.00000	1,146,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,380.00000	3,511,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,126.00000	1,057,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,988.00000	3,110,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,319.00000	1,242,000	9.70	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	03/02/2011	Bond Future			8.94100	8.97500		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,910.00000	1,992,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,258.00000	3,138,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,048.00000	2,135,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,094.00000	2,979,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,777.00000	1,856,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,428.00000	3,305,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91700	8.93800		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		797.00000	842,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,283.00000	2,165,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.96500	8.98700		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,701.00000	2,782,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,601.00000	2,512,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,906.00000	2,990,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,423.00000	2,338,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,504.00000	2,581,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,790.00000	2,697,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.00300	9.02500		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,232.00000	3,312,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,424.00000	3,335,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,434.00000	3,517,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,243.00000	3,158,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,038.00000	3,115,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,615.00000	3,524,000	13.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/08/2010	Index Future			317.28700	316.69600			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.56300	321.96300			0.00	0	0.00
Total for Derivatives :										350,351,946.47	37,511	520,308.00

i-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			6.83000	6.89000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.92000	7.96000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93000	8.96000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.81000	7.85000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.55500	8.58000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.65000	8.68500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.71000	7.75000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.70500	8.74000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.77500	8.81000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.88500	8.90500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00

Contract Details

Strike Call /
Put

MTM
Yield

Previous
MTM

Premium On
Option

Volatility

Value

Contracts
Traded

Open
Interest

Grand Total:

350,351,946.47

37,511

520,308.00