



Daily MTM Report

Daily summary for: 05/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.82040	7.79530		17.57	8,727,566.40	1,116	210,713.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,055.00000	8,030,000	44.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,055.00000	6,030,000	37.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	30.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,055.00000	4,030,000	30.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		12.00000	11,000	27.38	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,067.00000	2,041,000	27.38	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		956.00000	979,000	17.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		11.00000	9,000	17.24	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,946.00000	1,971,000	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,945.00000	2,970,000	26.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,945.00000	3,970,000	19.62	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	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,005.00000	7,980,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,005.00000	5,980,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,005.00000	3,980,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		13.00000	12,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,018.00000	1,992,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		247.00000	250,000	17.57	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		252.00000	230,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,003.00000	1,027,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		8.00000	7,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,996.00000	2,021,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,995.00000	3,020,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,995.00000	4,020,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		227.00000	229,000	17.82	13,740.00	60	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		282.00000	259,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,105.00000	8,080,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,105.00000	6,080,000	37.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,105.00000	4,080,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		11.00000	10,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,116.00000	2,090,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		208.00000	210,000	18.06	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		313.00000	290,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		909.00000	932,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		14.00000	12,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,896.00000	1,921,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,895.00000	2,920,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,895.00000	3,920,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,155.00000	8,130,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,155.00000	6,130,000	37.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,155.00000	4,130,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		10.00000	9,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,165.00000	2,139,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		191.00000	193,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		346.00000	323,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		862.00000	885,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		17.00000	15,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,847.00000	1,871,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,845.00000	2,870,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,845.00000	3,870,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,255.00000	8,230,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,255.00000	6,230,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,255.00000	4,230,000	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		8.00000	8,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,263.00000	2,238,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		161.00000	162,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		416.00000	392,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		771.00000	793,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		26.00000	23,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,747.00000	1,772,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,745.00000	2,770,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,745.00000	3,770,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,305.00000	8,280,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,305.00000	6,280,000	38.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,305.00000	4,280,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		8.00000	7,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,313.00000	2,287,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		148.00000	148,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		453.00000	428,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		727.00000	748,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		32.00000	28,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,697.00000	1,722,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,695.00000	2,720,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,695.00000	3,720,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,355.00000	8,330,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,355.00000	6,330,000	38.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,355.00000	4,330,000	31.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		7.00000	6,000	27.81	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	10.15	Put		2,362.00000	2,336,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		136.00000	136,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		491.00000	466,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		684.00000	704,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		39.00000	34,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,647.00000	1,672,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,645.00000	2,670,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,645.00000	3,670,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,505.00000	8,480,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,505.00000	6,480,000	39.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,505.00000	4,480,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,510.00000	2,485,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		561.00000	578,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		66.00000	58,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,498.00000	1,523,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,495.00000	2,520,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,495.00000	3,520,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,455.00000	8,430,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,455.00000	6,430,000	38.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,455.00000	4,430,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		6.00000	5,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,461.00000	2,435,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		115.00000	114,000	19.77	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		570.00000	544,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		601.00000	619,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		56.00000	49,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,548.00000	1,572,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	2,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,545.00000	2,570,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,545.00000	3,570,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,605.00000	8,580,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,605.00000	6,580,000	39.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.26	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	12.40	Put		4,605.00000	4,580,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,609.00000	2,584,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		90.00000	88,000	20.50	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		695.00000	668,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		486.00000	500,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		91.00000	80,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,399.00000	1,423,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		4.00000	3,000	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,395.00000	2,420,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,395.00000	3,420,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		106.00000	104,000	20.01	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		611.00000	584,000	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	44.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,905.00000	7,880,000	44.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,905.00000	5,880,000	36.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,905.00000	3,880,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		15.00000	13,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,920.00000	1,893,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		297.00000	303,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		202.00000	183,000	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,102.00000	1,126,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	6,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,096.00000	2,121,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,095.00000	3,120,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,095.00000	4,120,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,955.00000	7,930,000	44.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,955.00000	5,930,000	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,955.00000	3,930,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		14.00000	13,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,969.00000	1,943,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		271.00000	276,000	17.56	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		226.00000	206,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,052.00000	1,076,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		7.00000	6,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,046.00000	2,071,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,045.00000	3,070,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,045.00000	4,070,000	19.26	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	3.75	Put		0.00000	0,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,205.00000	8,180,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,205.00000	6,180,000	37.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,205.00000	4,180,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		9.00000	8,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,214.00000	2,188,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		176.00000	176,000	18.55	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		381.00000	356,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		816.00000	838,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		21.00000	18,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,797.00000	1,821,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,795.00000	2,820,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,795.00000	3,820,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,405.00000	8,380,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,405.00000	6,380,000	38.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,405.00000	4,380,000	31.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,411.00000	2,386,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		125.00000	124,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		530.00000	504,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		642.00000	661,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		47.00000	41,000	17.36	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,597.00000	1,622,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,595.00000	2,620,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,595.00000	3,620,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,555.00000	8,530,000	44.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,555.00000	6,530,000	39.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,555.00000	4,530,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		5.00000	4,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,560.00000	2,534,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		97.00000	96,000	20.25	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		652.00000	626,000	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		523.00000	538,000	17.41	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		78.00000	68,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,448.00000	1,473,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,445.00000	2,470,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,445.00000	3,470,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		24.00000	22,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,529.00000	1,502,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		29.00000	27,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,384.00000	1,357,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		825.00000	798,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		70.00000	68,000	21.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		960.00000	933,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		55.00000	53,000	21.96	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		31.00000	29,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,336.00000	1,309,000	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		35.00000	34,000	23.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,240.00000	1,214,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		65.00000	63,000	21.47	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		870.00000	843,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		158.00000	142,000	17.50	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		353.00000	362,000	17.50	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		324.00000	332,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		179.00000	162,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		781.00000	754,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		76.00000	74,000	20.98	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			7.93350	7.90700		17.98	1,586,700.00	200	29,778.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,043.00000	8,017,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,044.00000	6,018,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	15,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,058.00000	4,032,000	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		66.00000	66,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,109.00000	2,083,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		364.00000	370,000	17.98	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		407.00000	387,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,002.00000	1,023,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		45.00000	40,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,963.00000	1,988,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,958.00000	2,984,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,957.00000	3,984,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		200.00000	201,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		843.00000	818,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,093.00000	8,067,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,094.00000	6,068,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	14,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,107.00000	4,081,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		63.00000	63,000	25.87	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,156.00000	2,130,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		960.00000	980,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		53.00000	47,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,913.00000	1,939,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,908.00000	2,934,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,907.00000	3,934,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,143.00000	8,117,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,144.00000	6,118,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		14.00000	13,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,157.00000	4,130,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		60.00000	60,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,203.00000	2,177,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		328.00000	333,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		471.00000	450,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		919.00000	938,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		62.00000	55,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,864.00000	1,890,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,858.00000	2,885,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,857.00000	3,884,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,193.00000	8,167,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,194.00000	6,168,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		13.00000	13,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,206.00000	4,180,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		58.00000	58,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,251.00000	2,225,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		312.00000	316,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		505.00000	483,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		878.00000	897,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		71.00000	64,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,815.00000	1,840,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,808.00000	2,835,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,807.00000	3,834,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		346.00000	351,000	18.18	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		439.00000	418,000	18.18	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	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,243.00000	8,217,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,244.00000	6,218,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		12.00000	12,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,255.00000	4,229,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		55.00000	55,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,298.00000	2,272,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		296.00000	300,000	18.76	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		539.00000	517,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		839.00000	857,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		82.00000	74,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,766.00000	1,791,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,758.00000	2,785,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,757.00000	3,784,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,293.00000	8,267,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,294.00000	6,268,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	11,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,304.00000	4,278,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		53.00000	53,000	26.33	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		2,346.00000	2,320,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		282.00000	285,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		575.00000	552,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		801.00000	818,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		94.00000	85,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,717.00000	1,742,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,709.00000	2,735,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,707.00000	3,734,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,343.00000	8,317,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,344.00000	6,318,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	10,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,353.00000	4,327,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		51.00000	51,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,394.00000	2,368,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		268.00000	271,000	19.15	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		611.00000	588,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		763.00000	780,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		106.00000	97,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,668.00000	1,693,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	10,000	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,659.00000	2,685,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,657.00000	3,684,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,543.00000	8,517,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,544.00000	6,518,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	8,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,551.00000	4,525,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		44.00000	43,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,587.00000	2,560,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		220.00000	222,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		763.00000	739,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		626.00000	639,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		169.00000	156,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,473.00000	1,498,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	15,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,459.00000	2,486,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	3,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,457.00000	3,484,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,493.00000	8,467,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.53	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		6,494.00000	6,468,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	9,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,502.00000	4,476,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		45.00000	45,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,538.00000	2,512,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		231.00000	233,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		724.00000	700,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		658.00000	673,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		151.00000	140,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,521.00000	1,546,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	13,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,509.00000	2,535,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,507.00000	3,534,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		191.00000	192,000	20.51	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		884.00000	859,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,593.00000	8,567,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,594.00000	6,568,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	8,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,601.00000	4,575,000	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		42.00000	41,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,635.00000	2,608,000	27.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		210.00000	211,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		803.00000	778,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		594.00000	607,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		187.00000	174,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,425.00000	1,449,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	16,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,410.00000	2,436,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,407.00000	3,434,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		255.00000	258,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		648.00000	625,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,943.00000	7,917,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,944.00000	5,918,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		17.00000	16,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,960.00000	3,933,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		71.00000	70,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,014.00000	1,987,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		406.00000	415,000	17.77	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		349.00000	332,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,092.00000	1,116,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		35.00000	33,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,062.00000	2,088,000	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	5,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,058.00000	3,084,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,057.00000	4,084,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,993.00000	7,967,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,994.00000	5,968,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		16.00000	16,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,009.00000	3,983,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		68.00000	68,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,061.00000	2,035,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		383.00000	392,000	17.88	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		376.00000	359,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,046.00000	1,069,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		39.00000	36,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,012.00000	2,038,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,008.00000	3,034,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,007.00000	4,034,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,393.00000	8,367,000	31.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,394.00000	6,368,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		10.00000	10,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,403.00000	4,377,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		49.00000	49,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,442.00000	2,416,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		727.00000	743,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		120.00000	110,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,619.00000	1,644,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	11,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,609.00000	2,635,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,607.00000	3,634,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,443.00000	8,417,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,444.00000	6,418,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	9,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,452.00000	4,426,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		47.00000	47,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,490.00000	2,464,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		243.00000	245,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		686.00000	662,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		692.00000	707,000	16.73	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		135.00000	124,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,570.00000	1,595,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	12,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,559.00000	2,585,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,557.00000	3,584,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,144.00000	7,117,000	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,147.00000	5,121,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		28.00000	27,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,171.00000	3,144,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		128.00000	128,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,271.00000	1,245,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,857.00000	4,884,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,315.00000	1,289,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		122.00000	122,000	22.45	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		90.00000	89,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,683.00000	1,656,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		113.00000	113,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,406.00000	1,380,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		87.00000	86,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,730.00000	1,703,000	24.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		429.00000	439,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		322.00000	306,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,138.00000	1,113,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		145.00000	146,000	21.67	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		227.00000	213,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		534.00000	546,000	17.25	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,052.00000	1,026,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		159.00000	159,000	21.29	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		480.00000	490,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		273.00000	257,000	17.46	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,226.00000	1,200,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		133.00000	133,000	22.06	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.04570	8.01800		18.12	0.00	0	950.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		492.00000	502,000	18.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		474.00000	456,000	18.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		473.00000	481,000	18.12	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		505.00000	485,000	18.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		513.00000	524,000	17.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		445.00000	428,000	17.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		817.00000	793,000	19.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		335.00000	339,000	19.58	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,580.00000	2,553,000	25.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		98.00000	99,000	25.64	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.15840	8.12950		18.24	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		919.00000	935,000	16.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		240.00000	227,000	16.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		889.00000	904,000	16.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		260.00000	246,000	16.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		950.00000	967,000	16.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		221.00000	209,000	16.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.81410	11.83440		16.40	4,264,890.10	361	19,196.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		115.00000	105,000	19.96	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,081.00000	1,091,000	19.96	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		129.00000	117,000	19.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		995.00000	1,003,000	19.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		122.00000	111,000	19.78	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,038.00000	1,047,000	19.78	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		0.00000	457,000	17.11	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	271,000	17.11	113,007.00	417	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.98340	12.00270		16.72	0.00	0	12,334.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		589.00000	569,000	16.66	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		486.00000	486,000	16.66	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		459.00000	460,000	16.59	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		612.00000	593,000	16.59	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.15130	12.16980		16.92	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		864.00000	841,000	16.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		494.00000	490,000	16.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		839.00000	816,000	16.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		519.00000	515,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		889.00000	866,000	16.31	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		469.00000	465,000	16.31	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08920	0.08900		22.27	0.00	0	398.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		704.00000	708,000	19.32	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		94.00000	78,000	19.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.09070	0.09040		22.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		756.00000	763,000	21.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		316.00000	293,000	21.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		373.00000	371,000	24.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		933.00000	901,000	24.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,491.00000	1,515,000	19.84	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		51.00000	45,000	19.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.79700	9.82320		15.55	1,518,535.00	155	17,163.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		24.00000	21,000	23.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,866.00000	1,889,000	23.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		156.00000	142,000	17.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		533.00000	545,000	17.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		777.00000	793,000	18.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		100.00000	90,000	18.55	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		387.00000	397,000	16.41	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		210.00000	194,000	16.41	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		261.00000	268,000	15.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		284.00000	265,000	15.55	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		601.00000	574,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		78.00000	77,000	15.08	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.94220	9.96760		15.87	0.00	0	5,951.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,232.00000	10,258,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	1,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,232.00000	8,259,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		6.00000	2,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,238.00000	6,260,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		25.00000	20,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,257.00000	4,278,000	27.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		77.00000	73,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,309.00000	2,331,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		152.00000	143,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,384.00000	1,401,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		345.00000	329,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		577.00000	587,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		890.00000	863,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		122.00000	121,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,784.00000	1,760,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	18,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		86.00000	81,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,168.00000	2,189,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,282.00000	10,308,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	1,000	28.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,282.00000	8,309,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		6.00000	2,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,288.00000	6,310,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		24.00000	18,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,306.00000	4,326,000	27.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		75.00000	70,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,357.00000	2,378,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		146.00000	138,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,428.00000	1,446,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		330.00000	314,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		612.00000	622,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		853.00000	827,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		135.00000	135,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,736.00000	1,711,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	19,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,982.00000	11,008,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,982.00000	9,008,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	1,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,985.00000	7,009,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		15.00000	8,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,997.00000	5,016,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		48.00000	45,000	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,030.00000	3,053,000	25.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		92.00000	87,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,074.00000	2,095,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		183.00000	173,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,165.00000	1,181,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		434.00000	414,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		416.00000	422,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,089.00000	1,061,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		71.00000	69,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,882.00000	10,908,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,882.00000	8,908,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	1,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,885.00000	6,909,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		16.00000	9,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,898.00000	4,917,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		51.00000	47,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,933.00000	2,955,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		98.00000	93,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,980.00000	2,001,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		198.00000	188,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,080.00000	1,096,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		482.00000	461,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		364.00000	369,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,177.00000	1,150,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		59.00000	58,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,032.00000	10,058,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,033.00000	8,059,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		8.00000	2,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,040.00000	6,060,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		28.00000	25,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,060.00000	4,083,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		89.00000	84,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,121.00000	2,142,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		176.00000	167,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,208.00000	1,225,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		414.00000	395,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		446.00000	453,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,047.00000	1,020,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		79.00000	78,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,978.00000	1,954,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	12,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,132.00000	10,158,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,133.00000	8,159,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		7.00000	2,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,139.00000	6,160,000	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		26.00000	22,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,158.00000	4,180,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		83.00000	78,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,215.00000	2,236,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		163.00000	154,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,295.00000	1,312,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		378.00000	360,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		510.00000	518,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		967.00000	940,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		99.00000	98,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,881.00000	1,857,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	15,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,432.00000	10,458,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,432.00000	8,458,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		5.00000	2,000	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,437.00000	6,460,000	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		22.00000	15,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,454.00000	4,473,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		68.00000	63,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,500.00000	2,521,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		131.00000	124,000	20.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,563.00000	1,582,000	20.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		289.00000	275,000	17.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		721.00000	733,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		747.00000	722,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		179.00000	180,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,592.00000	1,568,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		24.00000	26,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,582.00000	10,608,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,582.00000	8,608,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		4.00000	1,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,586.00000	6,609,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		20.00000	13,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,602.00000	4,621,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		62.00000	57,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,644.00000	2,665,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		119.00000	112,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,701.00000	1,720,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		254.00000	241,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		836.00000	849,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		650.00000	626,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		232.00000	234,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,451.00000	1,426,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		33.00000	34,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,882.00000	9,908,000	28.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,883.00000	7,909,000	28.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		9.00000	2,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,891.00000	5,910,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		30.00000	27,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,912.00000	3,935,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,126.00000	2,101,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	9,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,932.00000	9,958,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,933.00000	7,959,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		9.00000	2,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,941.00000	5,960,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		30.00000	27,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,962.00000	3,985,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		95.00000	90,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,027.00000	2,048,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		191.00000	180,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,123.00000	1,138,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		457.00000	437,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		389.00000	395,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,133.00000	1,105,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		65.00000	63,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,076.00000	2,052,000	17.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	10,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,982.00000	10,008,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,983.00000	8,009,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		9.00000	2,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,991.00000	6,010,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		29.00000	26,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,011.00000	4,034,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,027.00000	2,003,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	11,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		648.00000	658,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		316.00000	300,000	17.05	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.08510	10.11000		15.95	0.00	0	2,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		692.00000	667,000	15.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		382.00000	382,000	15.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		666.00000	641,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		406.00000	406,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		719.00000	693,000	15.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		359.00000	358,000	15.48	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			347.39700	346.17100			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			320.18000	320.16100			0.00	0	1,475.00
ALBI	On	04/11/2010	Index Future			325.50700	325.48700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.49760	6.54240		14.50	0.00	0	8,441.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		63.00000	53,000	16.31	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		421.00000	455,000	16.31	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.52330	6.56730		14.79	0.00	0	8,156.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		157.00000	143,000	16.53	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		490.00000	520,000	16.53	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		529.00000	560,000	16.75	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		146.00000	133,000	16.75	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.54900	6.58970		15.11	98,235.00	15	61.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		291.00000	274,000	15.67	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		401.00000	425,000	15.67	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		274.00000	258,000	15.86	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		434.00000	459,000	15.86	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		309.00000	290,000	15.49	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		369.00000	391,000	15.49	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.32620	7.32200		12.01	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		91.00000	92,000	12.67	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		269.00000	266,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.42560	7.41990		12.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		150.00000	144,000	12.88	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		430.00000	418,000	12.88	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		137.00000	131,000	13.02	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		467.00000	455,000	13.02	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		164.00000	158,000	12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		394.00000	382,000	12.74	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			141.99100	141.92100			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			144.35300	144.28200			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			321.40700	321.40300		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		64,332.00000	63,620,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		6,302.00000	5,550,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			326.75300	326.74800			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		22,520.00000	22,470,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		22,620.00000	22,570,000		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		22,420.00000	22,370,000		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			380.43100	381.26100			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.84400	373.00000			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.52500	6.52000			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.43200	6.45000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.40500	6.41200			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.37100	6.37100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.37100	6.37100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.37200	6.37200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.39500	6.40300			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.54700	6.54900			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.87700	6.88400			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.13600	7.14100			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.40500	7.41400			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.46300	7.46400			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			313.12700	313.02800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			318.33500	318.23500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.93700	7.93800		4.00	0.00	0	5,033.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,755.00000	3,757,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		7.00000	5,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,646.00000	2,643,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		36.00000	29,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		4,874.00000	4,878,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		146.00000	129,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,604.00000	1,591,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,132.00000	2,119,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		48.00000	39,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.01400	8.01500		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,676.00000	2,666,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		527.00000	512,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,847.00000	2,838,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		479.00000	466,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,509.00000	2,499,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		579.00000	565,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,712.00000	2,699,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		376.00000	367,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.06800	8.06900		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,231.00000	1,222,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,953.00000	1,940,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,335.00000	1,326,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,843.00000	1,830,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,132.00000	1,123,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,069.00000	2,055,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.96400	8.94400		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,213.00000	3,020,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		408.00000	401,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		599.00000	497,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,433.00000	2,518,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,204.00000	7,012,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		34.00000	28,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,264.00000	9,075,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		8.00000	6,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,625.00000	1,461,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,104.00000	1,126,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,410.00000	4,556,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		147.00000	107,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.02800	9.00800		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,190.00000	4,041,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,997.00000	2,031,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,483.00000	4,330,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,845.00000	1,875,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,907.00000	3,762,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,162.00000	2,200,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,206.00000	4,290,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,796.00000	1,696,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.07900	9.05800		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,536.00000	3,417,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,064.00000	4,135,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,776.00000	3,653,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,849.00000	3,916,000	10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Call		3,304.00000	3,188,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,290.00000	4,364,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.79600	7.79600		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,359.00000	4,358,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.86500	7.86600		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,506.00000	2,500,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		301.00000	291,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,649.00000	2,643,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		273.00000	263,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,366.00000	2,359,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		333.00000	322,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.90800	7.90900		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,383.00000	1,377,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,080.00000	1,071,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,483.00000	1,476,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,014.00000	1,004,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,288.00000	1,281,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,151.00000	1,141,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58100	8.58200		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,418.00000	3,415,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		35.00000	27,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.66600	8.66700		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,425.00000	3,414,000	6.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		553.00000	537,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,618.00000	3,608,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		505.00000	490,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,235.00000	3,223,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		605.00000	588,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.73500	8.73600		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	1,346,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,512.00000	2,497,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,470.00000	1,459,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,380.00000	2,364,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,250.00000	1,240,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,653.00000	2,638,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.68900	8.69000		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,193.00000	3,187,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		65.00000	53,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		821.00000	788,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		764.00000	725,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		979.00000	947,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		637.00000	600,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,633.00000	2,614,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		80.00000	67,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.76700	8.76800		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,386.00000	3,372,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		753.00000	733,000	7.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		3,590.00000	3,577,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		689.00000	671,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,185.00000	3,171,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		821.00000	801,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.82900	8.83000		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,368.00000	1,356,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,178.00000	3,161,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,485.00000	1,473,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,018.00000	3,001,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,259.00000	1,247,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,348.00000	3,330,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.70700	7.70800		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,726.00000	3,729,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	1,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.78100	7.78200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,145.00000	2,141,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		187.00000	181,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,261.00000	2,257,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		169.00000	162,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,031.00000	2,026,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		208.00000	200,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.82400	7.82500		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,157.00000	1,152,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		709.00000	702,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		1,238.00000	1,233,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		663.00000	656,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,078.00000	1,073,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		758.00000	751,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.77700	8.77800		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,179.00000	4,177,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		30.00000	22,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,853.00000	2,841,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		112.00000	94,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,243.00000	3,228,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		45.00000	36,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.84900	8.85000		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,231.00000	3,215,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		950.00000	928,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,435.00000	3,419,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		874.00000	852,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,032.00000	3,016,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,032.00000	1,010,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.90600	8.90700		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,860.00000	1,847,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,757.00000	2,738,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,003.00000	1,989,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,613.00000	2,593,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,725.00000	1,712,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.70	Put		2,910.00000	2,891,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.81600	8.81700		8.50	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,127.00000	4,123,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		44.00000	34,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.88600	8.88600		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,230.00000	3,209,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,062.00000	1,041,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,438.00000	3,417,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		978.00000	957,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,027.00000	3,005,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,153.00000	1,131,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.94000	8.94100		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,812.00000	1,799,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,958.00000	2,939,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,954.00000	1,941,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,798.00000	2,779,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,677.00000	1,663,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,126.00000	3,106,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91900	8.88900		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		679.00000	553,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,783.00000	1,891,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.96700	8.93700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,668.00000	2,514,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,181.00000	2,260,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		2,885.00000	2,725,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,015.00000	2,088,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,459.00000	2,310,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,358.00000	2,442,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.00500	8.97400		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,332.00000	3,184,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,132.00000	3,222,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,544.00000	3,392,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,962.00000	3,048,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,125.00000	2,982,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,310.00000	3,406,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			317.57000	317.56100			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.85200	322.84300			0.00	0	0.00

Total for Derivatives : **16,322,673.50** **2,324** **716,975.00**

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			6.86000	6.90500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.91000	7.96000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94000	8.97000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.77000	7.81500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.54500	8.60000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.66000	8.71000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.67500	7.72500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.75000	8.79000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.78500	8.83000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.90000	8.92000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										16,322,673.50	2,324	716,975.00