



Daily MTM Report

Daily summary for: 06/07/2010

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			7.69430	7.82040		17.35	29,699,998.00	3,860	213,253.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,030.00000	8,156,000	45.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,030.00000	6,156,000	38.36	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,030.00000	4,156,000	30.87	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		11.00000	7,000	27.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,041.00000	2,163,000	27.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		979.00000	858,000	17.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		9.00000	14,000	17.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,971.00000	1,845,000	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,970.00000	2,844,000	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,970.00000	3,844,000	20.00	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	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,980.00000	8,106,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,980.00000	6,106,000	38.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,980.00000	4,106,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		12.00000	8,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,992.00000	2,114,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		250.00000	190,000	17.84	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		230.00000	296,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,027.00000	905,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		7.00000	11,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,021.00000	1,895,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,020.00000	2,894,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,020.00000	3,894,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		229.00000	174,000	18.08	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		259.00000	330,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,080.00000	8,206,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,080.00000	6,206,000	38.55	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	11.90	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,080.00000	4,206,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		10.00000	6,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,090.00000	2,212,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		210.00000	158,000	18.32	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		290.00000	364,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		932.00000	812,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		12.00000	18,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,921.00000	1,795,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,920.00000	2,794,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,920.00000	3,794,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,130.00000	8,256,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,130.00000	6,256,000	38.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,130.00000	4,256,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		9.00000	6,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,139.00000	2,262,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		193.00000	144,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		323.00000	400,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		885.00000	766,000	17.20	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	13/09/2010	Foreign Exchange Future	6.95	Put		15.00000	22,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,871.00000	1,745,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,870.00000	2,744,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,870.00000	3,744,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,230.00000	8,356,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,230.00000	6,356,000	39.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,230.00000	4,356,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		8.00000	5,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,238.00000	2,361,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		162.00000	120,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		392.00000	476,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		793.00000	677,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		23.00000	33,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,772.00000	1,646,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,770.00000	2,644,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,770.00000	3,644,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,280.00000	8,406,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,280.00000	6,406,000	39.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,280.00000	4,406,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		7.00000	4,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,287.00000	2,410,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		148.00000	109,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		428.00000	515,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		748.00000	634,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		28.00000	40,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,722.00000	1,596,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,720.00000	2,594,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,720.00000	3,594,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,330.00000	8,456,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,330.00000	6,456,000	39.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,330.00000	4,456,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		6.00000	4,000	27.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,336.00000	2,460,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		136.00000	100,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		466.00000	556,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		704.00000	593,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		34.00000	49,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,672.00000	1,546,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,670.00000	2,544,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,670.00000	3,544,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,480.00000	8,606,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,480.00000	6,606,000	40.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,480.00000	4,606,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		5.00000	3,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,485.00000	2,609,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		578.00000	475,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		58.00000	81,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,523.00000	1,397,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,520.00000	2,394,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,520.00000	3,394,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,430.00000	8,556,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,430.00000	6,556,000	39.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,430.00000	4,556,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		5.00000	3,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,435.00000	2,559,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		114.00000	83,000	20.02	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		544.00000	639,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		619.00000	513,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		49.00000	69,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,572.00000	1,446,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,570.00000	2,444,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,570.00000	3,444,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,580.00000	8,706,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,580.00000	6,706,000	40.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.93	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		4,580.00000	4,706,000	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		4.00000	2,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,584.00000	2,708,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		88.00000	64,000	20.74	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		668.00000	770,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		500.00000	403,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		80.00000	109,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,423.00000	1,297,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	3,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,420.00000	2,294,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,420.00000	3,294,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		104.00000	76,000	20.26	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		584.00000	682,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,880.00000	8,006,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,880.00000	6,006,000	37.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,880.00000	4,006,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		13.00000	9,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,893.00000	2,015,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		303.00000	229,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		183.00000	235,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,126.00000	1,001,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	7,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,121.00000	1,995,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,120.00000	2,994,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,120.00000	3,994,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,930.00000	8,056,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,930.00000	6,056,000	37.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,930.00000	4,056,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		13.00000	8,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,943.00000	2,064,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		276.00000	209,000	17.59	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		206.00000	265,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,076.00000	953,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		6.00000	9,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,071.00000	1,945,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,070.00000	2,944,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,070.00000	3,944,000	19.27	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	3.75	Put		0.00000	0,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,180.00000	8,306,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,180.00000	6,306,000	38.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,180.00000	4,306,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		8.00000	5,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,188.00000	2,311,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		176.00000	132,000	18.81	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		356.00000	438,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		838.00000	721,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		18.00000	27,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,821.00000	1,695,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,820.00000	2,694,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,820.00000	3,694,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,380.00000	8,506,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,380.00000	6,506,000	39.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,380.00000	4,506,000	32.18	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	13/09/2010	Foreign Exchange Future	10.20	Call		6.00000	4,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,386.00000	2,510,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		124.00000	91,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		504.00000	597,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		661.00000	552,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		41.00000	58,000	17.25	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,622.00000	1,496,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	2,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,620.00000	2,494,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,620.00000	3,494,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,530.00000	8,656,000	45.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,530.00000	6,656,000	40.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,530.00000	4,656,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		4.00000	3,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,534.00000	2,659,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		96.00000	69,000	20.50	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		626.00000	725,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		538.00000	438,000	17.28	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		68.00000	94,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,473.00000	1,347,000	19.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,470.00000	2,344,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,470.00000	3,344,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		22.00000	15,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,502.00000	1,621,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		27.00000	19,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,357.00000	1,475,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		798.00000	905,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		68.00000	49,000	21.47	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		933.00000	1,044,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		53.00000	38,000	22.20	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		29.00000	20,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,309.00000	1,426,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		34.00000	24,000	23.65	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,214.00000	1,330,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		63.00000	45,000	21.71	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		843.00000	951,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		142.00000	186,000	17.33	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		362.00000	280,000	17.33	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		332.00000	254,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		162.00000	210,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		754.00000	859,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		74.00000	53,000	21.23	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			7.80570	7.93350		17.70	390,285.00	50	29,828.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,017.00000	8,144,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,018.00000	6,145,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	11,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,032.00000	4,155,000	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		66.00000	54,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,083.00000	2,198,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		370.00000	313,000	18.30	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		387.00000	457,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,023.00000	910,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		40.00000	54,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,988.00000	1,862,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		5.00000	6,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,984.00000	2,857,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,984.00000	3,856,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		201.00000	169,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		818.00000	913,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,067.00000	8,194,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,068.00000	6,195,000	29.20	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	12.00	Call		14.00000	11,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,081.00000	4,205,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		63.00000	52,000	26.12	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,130.00000	2,246,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		980.00000	869,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		47.00000	63,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,939.00000	1,812,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,934.00000	2,807,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,934.00000	3,806,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,117.00000	8,244,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,118.00000	6,245,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	10,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,130.00000	4,254,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		60.00000	50,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,177.00000	2,294,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		333.00000	281,000	18.70	2,248,000.00	8,000	8,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		450.00000	525,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		938.00000	829,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		55.00000	73,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,890.00000	1,763,000	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,885.00000	2,757,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,884.00000	3,756,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,167.00000	8,294,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,168.00000	6,295,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		13.00000	9,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,180.00000	4,303,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		58.00000	48,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,225.00000	2,342,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		316.00000	267,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		483.00000	561,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		897.00000	790,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		64.00000	84,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,840.00000	1,714,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	8,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,835.00000	2,707,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,834.00000	3,706,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		351.00000	297,000	18.50	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		418.00000	491,000	18.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,217.00000	8,344,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,218.00000	6,345,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		12.00000	9,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,229.00000	4,353,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		55.00000	46,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,272.00000	2,390,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		300.00000	253,000	19.10	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		517.00000	597,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		857.00000	752,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		74.00000	96,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,791.00000	1,665,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,785.00000	2,657,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,784.00000	3,656,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,267.00000	8,394,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,268.00000	6,395,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	8,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,278.00000	4,402,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		53.00000	44,000	26.58	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	10.20	Put		2,320.00000	2,438,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		285.00000	240,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		552.00000	634,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		818.00000	716,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		85.00000	110,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,742.00000	1,616,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		9.00000	10,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,735.00000	2,607,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,734.00000	3,606,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,317.00000	8,444,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,318.00000	6,445,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	8,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,327.00000	4,452,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		51.00000	42,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,368.00000	2,486,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		271.00000	228,000	19.50	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		588.00000	672,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		780.00000	680,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		97.00000	124,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,693.00000	1,567,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		10.00000	11,000	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,685.00000	2,557,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,684.00000	3,556,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,517.00000	8,644,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,518.00000	6,645,000	29.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	6,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,525.00000	4,650,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		43.00000	36,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,560.00000	2,680,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		222.00000	187,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		739.00000	831,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		639.00000	550,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		156.00000	194,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,498.00000	1,372,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		15.00000	16,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,486.00000	2,358,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,484.00000	3,356,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,467.00000	8,594,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,468.00000	6,595,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	6,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,476.00000	4,600,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		45.00000	37,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,512.00000	2,631,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		233.00000	196,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		700.00000	790,000	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		673.00000	580,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		140.00000	174,000	16.93	2,784,000.00	16,000	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,546.00000	1,421,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		13.00000	15,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,535.00000	2,408,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,534.00000	3,406,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		192.00000	161,000	20.89	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		859.00000	955,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,567.00000	8,694,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,568.00000	6,695,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	5,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,575.00000	4,699,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		41.00000	34,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,608.00000	2,728,000	27.27	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	13/12/2010	Foreign Exchange Future	8.50	Call		211.00000	178,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		778.00000	872,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		607.00000	520,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		174.00000	214,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,449.00000	1,324,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		16.00000	18,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,436.00000	2,308,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,434.00000	3,306,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		258.00000	217,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		625.00000	711,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,917.00000	8,044,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,918.00000	6,045,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	13,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,933.00000	4,057,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		70.00000	59,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,987.00000	2,103,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		415.00000	348,000	17.90	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		332.00000	392,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,116.00000	995,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		33.00000	39,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,088.00000	1,961,000	20.22	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	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,084.00000	2,956,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,084.00000	3,956,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,967.00000	8,094,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,968.00000	6,095,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		16.00000	12,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,983.00000	4,106,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		68.00000	57,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,035.00000	2,151,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		392.00000	330,000	18.10	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		359.00000	424,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,069.00000	952,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		36.00000	46,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,038.00000	1,911,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,034.00000	2,907,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,034.00000	3,906,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,367.00000	8,494,000	32.00	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	14.30	Call		1.00000	1,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,368.00000	6,495,000	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		10.00000	7,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,377.00000	4,501,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		49.00000	40,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,416.00000	2,534,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		743.00000	646,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		110.00000	140,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,644.00000	1,518,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		11.00000	12,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,635.00000	2,508,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,634.00000	3,506,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,417.00000	8,544,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,418.00000	6,545,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	7,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,426.00000	4,551,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		47.00000	39,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,464.00000	2,583,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		245.00000	206,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		662.00000	750,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		707.00000	612,000	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		124.00000	156,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,595.00000	1,469,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		12.00000	13,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,585.00000	2,458,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,584.00000	3,456,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,117.00000	7,244,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	3,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,121.00000	5,247,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		27.00000	23,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,144.00000	3,267,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		128.00000	108,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,245.00000	1,352,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,884.00000	4,756,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,289.00000	1,398,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		122.00000	104,000	22.88	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		89.00000	76,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,656.00000	1,770,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		113.00000	96,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,380.00000	1,490,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		86.00000	73,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,703.00000	1,817,000	24.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		439.00000	368,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		306.00000	362,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,113.00000	1,217,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		146.00000	123,000	22.08	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		213.00000	258,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		546.00000	464,000	17.32	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,026.00000	1,128,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		159.00000	134,000	21.68	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		490.00000	414,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		257.00000	308,000	17.51	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,200.00000	1,307,000	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		133.00000	113,000	22.48	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.91700	8.04570		17.97	554,190.00	70	1,010.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		502.00000	440,000	18.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		456.00000	523,000	18.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		481.00000	423,000	18.43	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		485.00000	556,000	18.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		524.00000	458,000	18.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		428.00000	491,000	18.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		793.00000	881,000	19.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		339.00000	298,000	19.91	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,553.00000	2,670,000	25.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		99.00000	87,000	25.95	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.02850	8.15840		18.22	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		935.00000	845,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		227.00000	267,000	16.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		904.00000	816,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		246.00000	288,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		967.00000	875,000	16.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		209.00000	247,000	16.78	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.70850	11.81410		15.99	737,635.50	63	19,204.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		105.00000	85,000	20.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,091.00000	1,177,000	20.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		117.00000	95,000	19.64	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,003.00000	1,087,000	19.64	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		111.00000	90,000	19.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,047.00000	1,132,000	19.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		457.00000	517,000	17.09	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		271.00000	225,000	17.09	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.87630	11.98340		16.50	178,144.50	15	12,349.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		569.00000	506,000	16.50	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		486.00000	530,000	16.50	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		460.00000	502,000	16.43	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		593.00000	528,000	16.43	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			12.04470	12.15130		16.63	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		841.00000	770,000	16.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		490.00000	525,000	16.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		816.00000	747,000	16.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		515.00000	552,000	16.33	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	14/03/2011	Foreign Exchange Future	11.75	Call		866.00000	794,000	16.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		465.00000	499,000	16.18	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08810	0.08920		22.77	1,762.00	20	378.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		708.00000	623,000	19.73	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		78.00000	103,000	19.73	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08950	0.09070		22.70	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		763.00000	689,000	21.35	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		293.00000	339,000	21.35	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		371.00000	331,000	24.57	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		901.00000	981,000	24.57	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,515.00000	1,404,000	19.75	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		45.00000	54,000	19.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.73230	9.79700		15.29	506,079.60	52	17,151.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		21.00000	17,000	23.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,889.00000	1,950,000	23.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		142.00000	120,000	17.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		545.00000	588,000	17.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		793.00000	843,000	18.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		90.00000	75,000	18.50	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		397.00000	434,000	16.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		194.00000	166,000	16.36	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		268.00000	298,000	15.50	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		265.00000	230,000	15.50	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		574.00000	521,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		77.00000	89,000	14.97	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.87580	9.94220		15.53	0.00	0	5,951.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,258.00000	10,324,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,259.00000	8,324,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	1,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,260.00000	6,325,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		20.00000	16,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,278.00000	4,340,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		73.00000	64,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,331.00000	2,388,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		143.00000	127,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,401.00000	1,451,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		329.00000	296,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		587.00000	620,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		863.00000	806,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		121.00000	130,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,760.00000	1,694,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	18,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		81.00000	72,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,189.00000	2,246,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,308.00000	10,374,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	0,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,309.00000	8,374,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	1,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,310.00000	6,375,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		18.00000	15,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,326.00000	4,389,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		70.00000	62,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,378.00000	2,436,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		138.00000	123,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,446.00000	1,497,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		314.00000	282,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		622.00000	656,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		827.00000	770,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		135.00000	144,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,711.00000	1,646,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	20,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,008.00000	11,074,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,008.00000	9,074,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,009.00000	7,075,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		8.00000	6,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,016.00000	5,080,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		45.00000	39,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,053.00000	3,113,000	24.88	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		87.00000	77,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,095.00000	2,151,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		173.00000	154,000	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,181.00000	1,228,000	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		414.00000	375,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		422.00000	449,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,061.00000	1,000,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		69.00000	74,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,908.00000	10,974,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,908.00000	8,974,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,909.00000	6,975,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		9.00000	7,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,917.00000	4,981,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		47.00000	41,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,955.00000	3,015,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		93.00000	82,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,001.00000	2,056,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		188.00000	167,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,096.00000	1,141,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		461.00000	416,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		369.00000	390,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,150.00000	1,086,000	14.76	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		58.00000	60,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,058.00000	10,124,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,059.00000	8,125,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	26.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,060.00000	6,126,000	26.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		25.00000	20,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,083.00000	4,144,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		84.00000	74,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,142.00000	2,198,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		167.00000	148,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,225.00000	1,272,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		395.00000	357,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		453.00000	481,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,020.00000	959,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		78.00000	83,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,954.00000	1,888,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,158.00000	10,224,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,159.00000	8,225,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,160.00000	6,226,000	26.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		22.00000	18,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,180.00000	4,242,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		78.00000	69,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,236.00000	2,293,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		154.00000	137,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,312.00000	1,361,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		360.00000	325,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		518.00000	549,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		940.00000	881,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		98.00000	105,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,857.00000	1,791,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	15,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,458.00000	10,524,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,458.00000	8,524,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	1,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,460.00000	6,525,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		15.00000	13,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,473.00000	4,537,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	56,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,521.00000	2,580,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		124.00000	110,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,582.00000	1,634,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		275.00000	246,000	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		733.00000	770,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		722.00000	668,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		180.00000	192,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,568.00000	1,502,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	26,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,608.00000	10,674,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,608.00000	8,674,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,609.00000	6,675,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		13.00000	11,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,621.00000	4,685,000	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		57.00000	50,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,665.00000	2,724,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		112.00000	100,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,720.00000	1,774,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		241.00000	215,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		849.00000	889,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		626.00000	574,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		234.00000	248,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,426.00000	1,361,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		34.00000	35,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,908.00000	9,974,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,909.00000	7,975,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,910.00000	5,976,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		27.00000	24,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,935.00000	3,998,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,101.00000	2,035,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,958.00000	10,024,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,959.00000	8,025,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,960.00000	6,026,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		27.00000	23,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,985.00000	4,047,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		90.00000	80,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,048.00000	2,104,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		180.00000	160,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,138.00000	1,184,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		437.00000	394,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		395.00000	418,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,105.00000	1,041,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		63.00000	65,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,052.00000	1,986,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	10,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,008.00000	10,074,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,009.00000	8,075,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,010.00000	6,076,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		26.00000	22,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,034.00000	4,096,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,003.00000	1,937,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		658.00000	694,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		300.00000	270,000	16.91	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			10.01880	10.08510		15.62	0.00	0	2,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		667.00000	622,000	15.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		382.00000	403,000	15.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		641.00000	597,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		406.00000	428,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		693.00000	648,000	15.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		358.00000	379,000	15.36	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			348.69400	347.39700			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			321.34700	320.18000			723,030,750.00	225	1,250.00
ALBI	On	04/11/2010	Index Future			326.69200	325.50700			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			6.52460	6.49760		14.11	0.00	0	8,441.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		53.00000	55,000	15.96	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		455.00000	430,000	15.96	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.54960	6.52330		14.86	0.00	0	8,156.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		143.00000	148,000	16.38	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		520.00000	498,000	16.38	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		560.00000	538,000	16.59	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		133.00000	138,000	16.59	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.57500	6.54900		15.21	0.00	0	61.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		274.00000	283,000	15.58	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		425.00000	408,000	15.58	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		258.00000	267,000	15.77	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		459.00000	442,000	15.77	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		290.00000	300,000	15.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		391.00000	375,000	15.40	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.32530	7.32620		11.77	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		92.00000	88,000	12.45	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		266.00000	263,000	12.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.42460	7.42560		11.87	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		144.00000	142,000	12.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		418.00000	417,000	12.82	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		131.00000	129,000	12.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		455.00000	454,000	12.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		158.00000	155,000	12.67	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		382.00000	380,000	12.67	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			142.36300	141.99100			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			144.73100	144.35300			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			322.56500	321.40700		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		63,620.00000	73,308,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		5,550.00000	3,658,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			327.93100	326.75300			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		22,470.00000	10,690,000		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		22,570.00000	10,790,000		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		22,370.00000	10,590,000		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			380.22600	380.43100			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.63700	386.84400			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			6.53000	6.52500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.42500	6.43200			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.38200	6.40500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.34100	6.37100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.34100	6.37100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.34200	6.37200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.36400	6.39500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.50800	6.54700			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.83300	6.87700			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.09300	7.13600			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.35300	7.40500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.42300	7.46300			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			314.34100	313.12700			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			319.56900	318.33500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.87500	7.93700		4.00	14,155,265.30	110	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,757.00000	4,047,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		5.00000	2,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,643.00000	2,923,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		29.00000	16,000	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		4,878.00000	5,170,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		129.00000	82,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,591.00000	1,837,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,119.00000	1,846,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		39.00000	59,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.94800	8.01400		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,666.00000	2,888,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		512.00000	438,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,838.00000	3,065,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		466.00000	396,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,499.00000	2,714,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		565.00000	483,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,699.00000	2,468,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		367.00000	432,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.99700	8.06800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,222.00000	1,355,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,940.00000	1,770,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,326.00000	1,465,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,830.00000	1,666,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,123.00000	1,249,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,055.00000	1,879,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.90300	8.96400		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,020.00000	3,471,000	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		401.00000	282,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		497.00000	647,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,518.00000	2,097,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,012.00000	7,571,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		28.00000	17,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,075.00000	9,643,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		6.00000	3,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,461.00000	1,773,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,126.00000	868,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,556.00000	4,030,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		107.00000	151,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.96500	9.02800		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,041.00000	4,398,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,031.00000	1,808,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,330.00000	4,700,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,875.00000	1,665,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,762.00000	4,106,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,200.00000	1,964,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,290.00000	3,921,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,696.00000	1,907,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.01400	9.07900		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,417.00000	3,702,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,135.00000	3,830,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,653.00000	3,950,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,916.00000	3,623,000	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		3,188.00000	3,462,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,364.00000	4,048,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.73300	7.79600		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,358.00000	4,593,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.79800	7.86500		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,500.00000	2,690,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		291.00000	245,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,643.00000	2,837,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		263.00000	221,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,359.00000	2,545,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		322.00000	272,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.83700	7.90800		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,377.00000	1,507,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,071.00000	964,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,476.00000	1,611,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,004.00000	902,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,281.00000	1,406,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,141.00000	1,029,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.49800	8.58100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,415.00000	3,833,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		27.00000	14,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.58000	8.66600		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,414.00000	3,751,000	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		537.00000	441,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,608.00000	3,952,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		490.00000	401,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,223.00000	3,553,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		588.00000	486,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.64500	8.73500		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,346.00000	1,530,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,497.00000	2,242,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,459.00000	1,653,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,364.00000	2,119,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,240.00000	1,415,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,638.00000	2,374,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.60700	8.68900		7.00	975,317.00	10	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,187.00000	3,631,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		53.00000	28,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		788.00000	1,042,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		725.00000	510,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		947.00000	1,228,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		600.00000	411,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,614.00000	2,188,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		67.00000	110,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.68200	8.76700		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,372.00000	3,723,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		733.00000	610,000	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		3,577.00000	3,937,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		671.00000	556,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,171.00000	3,513,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		801.00000	669,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.74000	8.82900		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	1,543,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,161.00000	2,864,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,473.00000	1,669,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,001.00000	2,713,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,247.00000	1,424,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,330.00000	3,023,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.63400	7.70700		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,729.00000	3,944,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.70200	7.78100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,141.00000	2,324,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		181.00000	145,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,257.00000	2,443,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		162.00000	130,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,026.00000	2,206,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		200.00000	162,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.73800	7.82400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,152.00000	1,283,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		702.00000	612,000	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		1,233.00000	1,369,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		656.00000	571,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,073.00000	1,199,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		751.00000	656,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.72600	8.77700		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,177.00000	4,472,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		22.00000	14,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,841.00000	3,114,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		94.00000	65,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,228.00000	2,939,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		36.00000	49,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.79500	8.84900		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,215.00000	3,431,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		928.00000	831,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,419.00000	3,642,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		852.00000	762,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,016.00000	3,225,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,010.00000	906,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.85100	8.90600		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,847.00000	1,986,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,738.00000	2,564,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,989.00000	2,135,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,593.00000	2,426,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,712.00000	1,845,000	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		2,891.00000	2,711,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.77500	8.81600		8.50	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,123.00000	4,366,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		34.00000	24,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.84300	8.88600		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,209.00000	3,382,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,041.00000	954,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,417.00000	3,596,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		957.00000	875,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,005.00000	3,173,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,131.00000	1,038,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.89600	8.94000		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,799.00000	1,910,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,939.00000	2,788,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,941.00000	2,057,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,779.00000	2,633,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,663.00000	1,769,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,106.00000	2,950,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.85700	8.91900		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		553.00000	707,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,891.00000	1,559,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.90500	8.96700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,514.00000	2,768,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,260.00000	2,032,000	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		2,725.00000	2,992,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,088.00000	1,873,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,310.00000	2,553,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,442.00000	2,203,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.94100	9.00500		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,184.00000	3,439,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,222.00000	2,984,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,392.00000	3,656,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,048.00000	2,818,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,982.00000	3,227,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,406.00000	3,157,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			318.71400	317.57000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			324.01600	322.85200			0.00	0	0.00

Total for Derivatives :

775,261,426.90 28,475 743,281.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.69500	6.86000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.85000	7.91000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.88000	8.94000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.71000	7.77000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.47000	8.54500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.58000	8.66000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.61000	7.67500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.70000	8.75000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.74500	8.78500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.84000	8.90000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										775,261,426.90	28,475	743,281.00