



Daily MTM Report

Daily summary for: 15/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.72840	7.75490		17.26	79,594,791.60	10,299	188,644.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,095.00000	8,122,000	39.69	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,095.00000	6,122,000	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		1.00000	0,000	28.50	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,096.00000	4,122,000	28.50	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		23.00000	17,000	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,118.00000	2,139,000	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		925.00000	895,000	16.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		20.00000	17,000	16.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,907.00000	1,880,000	21.99	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		2.00000	2,000	21.99	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,905.00000	2,878,000	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,905.00000	3,878,000	21.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,045.00000	8,072,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,045.00000	6,072,000	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,046.00000	4,073,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		25.00000	19,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,070.00000	2,091,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		263.00000	239,000	17.76	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		308.00000	311,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		971.00000	941,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		16.00000	13,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,956.00000	1,930,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,955.00000	2,928,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,955.00000	3,928,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		244.00000	221,000	18.00	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		339.00000	343,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,145.00000	8,172,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,145.00000	6,172,000	33.97	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	11.90	Call		1.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,146.00000	4,172,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		22.00000	16,000	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,167.00000	2,188,000	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		228.00000	205,000	18.25	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		373.00000	377,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		879.00000	849,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	21,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,857.00000	1,830,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,855.00000	2,828,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,855.00000	3,828,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,195.00000	8,222,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,195.00000	6,222,000	34.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,196.00000	4,222,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		20.00000	14,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,215.00000	2,236,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		212.00000	190,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		407.00000	412,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		834.00000	804,000	16.18	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	6.95	Put		29.00000	26,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,807.00000	1,780,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,805.00000	2,778,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,805.00000	3,778,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,295.00000	8,322,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,295.00000	6,322,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,296.00000	4,322,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		17.00000	12,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,312.00000	2,334,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		184.00000	163,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		479.00000	485,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		748.00000	717,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		43.00000	39,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,708.00000	1,680,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,705.00000	2,678,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,705.00000	3,678,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.38	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	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,345.00000	8,372,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,345.00000	6,372,000	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,346.00000	4,372,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		15.00000	11,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,360.00000	2,383,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		171.00000	151,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		516.00000	523,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		706.00000	675,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		51.00000	47,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,658.00000	1,630,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	2,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,655.00000	2,628,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,655.00000	3,628,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,395.00000	8,422,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,395.00000	6,422,000	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,396.00000	4,422,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		14.00000	10,000	27.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,409.00000	2,432,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		160.00000	141,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		555.00000	563,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		665.00000	634,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		60.00000	56,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,608.00000	1,581,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,605.00000	2,579,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,605.00000	3,578,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,545.00000	8,572,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,545.00000	6,572,000	35.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,545.00000	4,572,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	8,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,556.00000	2,580,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		551.00000	519,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		96.00000	91,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,459.00000	1,432,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		4.00000	4,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,455.00000	2,429,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	24.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,455.00000	3,428,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,495.00000	8,522,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,495.00000	6,522,000	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,495.00000	4,522,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	8,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,507.00000	2,530,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		139.00000	121,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		634.00000	643,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		588.00000	556,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		83.00000	78,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,509.00000	1,481,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	3,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,505.00000	2,479,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,505.00000	3,478,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,645.00000	8,672,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,645.00000	6,672,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.94	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		4,645.00000	4,672,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		9.00000	6,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,654.00000	2,678,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		114.00000	98,000	20.72	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		759.00000	770,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		481.00000	450,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		126.00000	122,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,361.00000	1,332,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	4,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,355.00000	2,329,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,355.00000	3,328,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		130.00000	113,000	20.23	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		675.00000	685,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,945.00000	7,972,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,945.00000	5,972,000	33.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,946.00000	3,973,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		29.00000	22,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,974.00000	1,994,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		306.00000	278,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		251.00000	250,000	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,066.00000	1,036,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	8,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,056.00000	2,029,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,055.00000	3,028,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,055.00000	4,028,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,995.00000	8,022,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,995.00000	6,022,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,996.00000	4,023,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		28.00000	20,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,023.00000	2,042,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		282.00000	258,000	17.51	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		277.00000	280,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,017.00000	988,000	15.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	10,000	15.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,006.00000	1,979,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,005.00000	2,978,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,005.00000	3,978,000	20.45	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	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,245.00000	8,272,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,245.00000	6,272,000	34.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,246.00000	4,272,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		18.00000	13,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,263.00000	2,285,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		197.00000	176,000	18.74	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		442.00000	448,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		791.00000	760,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		36.00000	32,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,757.00000	1,730,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,755.00000	2,728,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,755.00000	3,728,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,445.00000	8,472,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,445.00000	6,472,000	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,445.00000	4,472,000	29.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	9,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,458.00000	2,481,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		149.00000	131,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		594.00000	603,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		626.00000	594,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		71.00000	66,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,559.00000	1,531,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,555.00000	2,529,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,555.00000	3,528,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,595.00000	8,622,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,595.00000	6,622,000	35.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,595.00000	4,622,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		10.00000	7,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,605.00000	2,629,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		122.00000	105,000	20.47	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		717.00000	727,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		515.00000	484,000	16.76	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		110.00000	106,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,410.00000	1,382,000	18.36	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	6.35	Put		5.00000	4,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,405.00000	2,379,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,405.00000	3,378,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		41.00000	32,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,586.00000	1,604,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		47.00000	38,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,442.00000	1,460,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		889.00000	902,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		94.00000	80,000	21.46	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,023.00000	1,037,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		78.00000	65,000	22.20	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		50.00000	40,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,395.00000	1,412,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		56.00000	45,000	23.68	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,301.00000	1,317,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		88.00000	74,000	21.71	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		933.00000	946,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		204.00000	201,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		359.00000	329,000	17.12	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		332.00000	303,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		227.00000	225,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		845.00000	857,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		100.00000	85,000	21.21	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			7.83940	7.86610		18.04	2,351,820.00	300	23,207.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,085.00000	8,111,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		5.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,089.00000	6,112,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		24.00000	18,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,108.00000	4,129,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		81.00000	71,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,165.00000	2,182,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		380.00000	355,000	18.42	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		464.00000	466,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		984.00000	952,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		68.00000	63,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,924.00000	1,897,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,918.00000	2,891,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,916.00000	3,890,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		221.00000	202,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		905.00000	913,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,135.00000	8,161,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		5.00000	1,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,139.00000	6,162,000	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		23.00000	17,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,157.00000	4,178,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		78.00000	68,000	25.92	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,212.00000	2,229,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		944.00000	912,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		78.00000	73,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,875.00000	1,847,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,868.00000	2,841,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,866.00000	3,840,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,184.00000	8,211,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		5.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,189.00000	6,212,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		22.00000	16,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,206.00000	4,227,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		76.00000	66,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,260.00000	2,277,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		346.00000	322,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		530.00000	533,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		904.00000	872,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		88.00000	83,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,826.00000	1,798,000	18.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,818.00000	2,791,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,816.00000	3,790,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,234.00000	8,261,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		5.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,239.00000	6,262,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		22.00000	15,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,256.00000	4,276,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		73.00000	63,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,307.00000	2,324,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		330.00000	307,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		564.00000	568,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		866.00000	834,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		100.00000	95,000	16.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,777.00000	1,749,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	10,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,768.00000	2,741,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,766.00000	3,740,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		363.00000	338,000	18.61	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		497.00000	499,000	18.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,284.00000	8,311,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		4.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,288.00000	6,312,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		21.00000	14,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,305.00000	4,325,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		71.00000	61,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,355.00000	2,372,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		316.00000	293,000	19.17	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		600.00000	604,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		829.00000	797,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		113.00000	108,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,729.00000	1,700,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		13.00000	11,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,718.00000	2,691,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,716.00000	3,690,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,334.00000	8,361,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		4.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,338.00000	6,362,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		20.00000	13,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,354.00000	4,374,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		68.00000	59,000	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,402.00000	2,420,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		302.00000	279,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		636.00000	640,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		792.00000	760,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		126.00000	121,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,680.00000	1,652,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		14.00000	13,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,668.00000	2,641,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,666.00000	3,640,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,384.00000	8,411,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	1,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,388.00000	6,412,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		19.00000	13,000	29.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,403.00000	4,424,000	29.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		66.00000	56,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,450.00000	2,467,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		288.00000	266,000	19.55	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		672.00000	677,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		757.00000	725,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		141.00000	136,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,632.00000	1,603,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		16.00000	14,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,619.00000	2,591,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,616.00000	3,590,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,584.00000	8,611,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		3.00000	1,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,587.00000	6,612,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		17.00000	10,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,601.00000	4,621,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		58.00000	49,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,642.00000	2,660,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		241.00000	221,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		825.00000	832,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		627.00000	596,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		211.00000	207,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,439.00000	1,410,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		23.00000	21,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,420.00000	2,392,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,417.00000	3,390,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,534.00000	8,561,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		3.00000	1,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,537.00000	6,562,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		17.00000	10,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,551.00000	4,571,000	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		59.00000	51,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,593.00000	2,612,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		252.00000	231,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		786.00000	792,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		658.00000	627,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		192.00000	188,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,487.00000	1,458,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		21.00000	19,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,469.00000	2,442,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,467.00000	3,440,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		212.00000	193,000	20.86	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		946.00000	954,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,634.00000	8,661,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		3.00000	1,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,637.00000	6,662,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		16.00000	9,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,650.00000	4,670,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		56.00000	47,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,690.00000	2,708,000	27.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		231.00000	211,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		865.00000	872,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		597.00000	567,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		231.00000	228,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,392.00000	1,362,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	23,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,370.00000	2,343,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,367.00000	3,340,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		275.00000	254,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		709.00000	715,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,985.00000	8,011,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		6.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,990.00000	6,012,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		26.00000	21,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,010.00000	4,032,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		88.00000	77,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,072.00000	2,088,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		418.00000	392,000	18.04	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		402.00000	403,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,067.00000	1,036,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		51.00000	47,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,023.00000	1,995,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,017.00000	2,990,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,016.00000	3,989,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,035.00000	8,061,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		6.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,040.00000	6,062,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		25.00000	19,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,059.00000	4,080,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		84.00000	74,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,118.00000	2,135,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		398.00000	373,000	18.23	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		432.00000	434,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,025.00000	993,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		59.00000	54,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,973.00000	1,946,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,967.00000	2,941,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,966.00000	3,940,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,434.00000	8,461,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		4.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,438.00000	6,462,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		19.00000	12,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,453.00000	4,473,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		64.00000	54,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,498.00000	2,515,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		723.00000	691,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		157.00000	152,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,583.00000	1,555,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		17.00000	16,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,569.00000	2,542,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,567.00000	3,540,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,484.00000	8,511,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		3.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,487.00000	6,512,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		18.00000	11,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,502.00000	4,522,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		61.00000	52,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,545.00000	2,563,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		263.00000	242,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		747.00000	753,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		690.00000	659,000	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		174.00000	170,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,535.00000	1,506,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	17,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,519.00000	2,492,000	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,517.00000	3,490,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,186.00000	7,212,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		11.00000	4,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,195.00000	5,215,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		40.00000	33,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,224.00000	3,244,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		148.00000	133,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,332.00000	1,344,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,816.00000	4,789,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,377.00000	1,389,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		143.00000	128,000	22.74	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		108.00000	96,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,742.00000	1,757,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		133.00000	119,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,467.00000	1,480,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		105.00000	93,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,789.00000	1,804,000	24.43	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	7.80	Call		440.00000	414,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		374.00000	375,000	17.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.94970	7.97710		18.34	0.00	0	650.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		506.00000	483,000	18.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		529.00000	533,000	18.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		488.00000	465,000	18.65	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		561.00000	565,000	18.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		525.00000	502,000	18.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		498.00000	502,000	18.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		878.00000	884,000	20.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		355.00000	334,000	20.06	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,638.00000	2,653,000	25.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		115.00000	103,000	25.85	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.06040	8.08940		18.53	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		918.00000	889,000	17.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		279.00000	279,000	17.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		889.00000	860,000	17.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		300.00000	300,000	17.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		948.00000	918,000	17.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		259.00000	258,000	17.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.44910	11.46650		16.05	19,177,242.50	1,675	20,111.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		101.00000	87,000	20.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,435.00000	1,438,000	20.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		110.00000	96,000	20.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,344.00000	1,347,000	20.33	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		105.00000	92,000	20.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,389.00000	1,393,000	20.50	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.61540	11.63230		16.73	0.00	0	12,322.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		479.00000	446,000	17.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		747.00000	731,000	17.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		714.00000	697,000	17.35	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		496.00000	462,000	17.35	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.78020	11.79650		17.25	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		719.00000	690,000	17.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		723.00000	710,000	17.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		700.00000	671,000	17.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		754.00000	741,000	17.35	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		740.00000	710,000	17.17	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		694.00000	680,000	17.17	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08490	0.08460		20.54	0.00	0	60.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		456.00000	472,000	21.87	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		286.00000	272,000	21.87	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08630	0.08600		24.53	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		0.00000	573,000	23.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		0.00000	543,000	23.10	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		0.00000	295,000	26.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		0.00000	1,265,000	26.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		0.00000	1,141,000	19.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		0.00000	111,000	19.79	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.51830	9.52540		14.65	11,136,411.00	1,170	17,870.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		26.00000	23,000	24.02	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,166.00000	2,170,000	24.02	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		123.00000	109,000	17.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		798.00000	791,000	17.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,061.00000	1,058,000	19.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		86.00000	76,000	19.29	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		633.00000	624,000	16.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		158.00000	142,000	16.97	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		480.00000	468,000	16.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		205.00000	186,000	16.04	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		416.00000	394,000	14.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		191.00000	176,000	14.55	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.66410	9.67060		15.50	0.00	0	5,911.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,529.00000	10,536,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,530.00000	8,537,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,531.00000	6,538,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		18.00000	15,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,547.00000	4,551,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		72.00000	65,000	23.55	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	13/12/2010	Foreign Exchange Future	12.20	Put		2,601.00000	2,601,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		135.00000	124,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,664.00000	1,660,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		283.00000	263,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		812.00000	799,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		695.00000	671,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		224.00000	207,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,505.00000	1,493,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		34.00000	29,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		79.00000	72,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,458.00000	2,458,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,579.00000	10,586,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,580.00000	8,586,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,581.00000	6,588,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		17.00000	15,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,596.00000	4,601,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		69.00000	63,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,648.00000	2,649,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		131.00000	120,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,710.00000	1,706,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		272.00000	252,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		851.00000	838,000	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		664.00000	640,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		243.00000	226,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,458.00000	1,446,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		37.00000	32,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,279.00000	11,286,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,279.00000	9,286,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,280.00000	7,287,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		7.00000	6,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,286.00000	5,292,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		46.00000	42,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,325.00000	3,328,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		84.00000	77,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,363.00000	2,363,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		160.00000	147,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,439.00000	1,433,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		349.00000	326,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		628.00000	612,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		863.00000	841,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		142.00000	127,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,179.00000	11,186,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,179.00000	9,186,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	1,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,181.00000	7,187,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		8.00000	7,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,187.00000	5,193,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		49.00000	44,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,228.00000	3,230,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		90.00000	82,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,269.00000	2,268,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		172.00000	158,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,351.00000	1,344,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		381.00000	357,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		560.00000	543,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		937.00000	916,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		116.00000	102,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,329.00000	10,336,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,330.00000	8,337,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,331.00000	6,338,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		22.00000	20,000	26.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,351.00000	4,356,000	26.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		81.00000	74,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,410.00000	2,410,000	23.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		155.00000	142,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,484.00000	1,478,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		335.00000	312,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		664.00000	648,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		828.00000	805,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		157.00000	141,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,694.00000	1,684,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		23.00000	20,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,429.00000	10,436,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,430.00000	8,437,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,431.00000	6,438,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		20.00000	17,000	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,449.00000	4,453,000	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		76.00000	70,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,505.00000	2,506,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		145.00000	133,000	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,574.00000	1,569,000	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		308.00000	286,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		737.00000	722,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		760.00000	736,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		189.00000	172,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,599.00000	1,588,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		28.00000	24,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,729.00000	10,736,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,730.00000	8,736,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,731.00000	6,738,000	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		14.00000	12,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,743.00000	4,748,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	57,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,792.00000	2,793,000	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		119.00000	110,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,848.00000	1,846,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		241.00000	223,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		970.00000	959,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		578.00000	552,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		307.00000	288,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,319.00000	1,305,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		48.00000	41,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,879.00000	10,886,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,879.00000	8,886,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	1,000	26.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,881.00000	6,887,000	26.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		12.00000	10,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,891.00000	4,896,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		58.00000	52,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,937.00000	2,938,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		109.00000	100,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,988.00000	1,986,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		215.00000	198,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,094.00000	1,084,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		500.00000	475,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		379.00000	361,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,184.00000	1,167,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		63.00000	53,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,179.00000	10,186,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,180.00000	8,187,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,181.00000	6,188,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		26.00000	23,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,205.00000	4,209,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,838.00000	1,829,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	15,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,229.00000	10,236,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,230.00000	8,237,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,231.00000	6,238,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		25.00000	22,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,254.00000	4,258,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		87.00000	80,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,316.00000	2,316,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		166.00000	152,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,395.00000	1,388,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		365.00000	341,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		594.00000	577,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		900.00000	878,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		129.00000	114,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,790.00000	1,781,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	17,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,279.00000	10,286,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,280.00000	8,287,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,281.00000	6,288,000	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		24.00000	21,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,303.00000	4,307,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,742.00000	1,732,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	18,000	16.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		890.00000	878,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		261.00000	242,000	17.71	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.80860	9.81680		16.04	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		564.00000	545,000	16.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		547.00000	536,000	16.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		545.00000	527,000	16.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		578.00000	568,000	16.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		586.00000	567,000	15.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		519.00000	508,000	15.96	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			346.17600	346.54900			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			318.97800	319.46200		127,591,200.00		40	1,460.00
ALBI	On	04/11/2010	Index Future			324.28200	324.77500		0.00		0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.58170	6.63790		15.12	1,974,510.00	300	9,681.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		113.00000	96,000	16.43	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		375.00000	414,000	16.43	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.60610	6.66140		15.73	0.00	0	8,639.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		214.00000	196,000	16.96	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		453.00000	490,000	16.96	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		489.00000	527,000	17.16	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		200.00000	183,000	17.16	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.63010	6.70000		16.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		0.00000	337,000	16.17	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		0.00000	407,000	16.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		0.00000	319,000	16.35	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		0.00000	439,000	16.35	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		0.00000	356,000	16.00	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		0.00000	376,000	16.00	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.50680	7.57240		10.46	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		206.00000	159,000	10.47	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		134.00000	152,000	10.47	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.60490	7.70000		12.55	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	231,000	12.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		0.00000	326,000	12.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	213,000	12.99	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		0.00000	358,000	12.99	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	250,000	12.69	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		0.00000	295,000	12.69	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.01700	141.08200			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.36200	143.42800			0.00	0	0.00
GOVI On	05/08/2010	GOVI			320.30900	320.76400		6.57	704,679,800.00	220	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		63,792.00000	60,179,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		12,152.00000	13,089,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			325.63500	326.09800			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		29,020.00000	33,650,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.01	Put	29,120.00000	33,750,000		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	28,920.00000	33,550,000		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			381.07100	381.02800		0.00	0	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.62500	6.62300		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.55100	6.54900		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.46600	6.46600		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.40100	6.40100		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.40100	6.40100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.40100	6.40100			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.40200	6.40200			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.50500	6.50700			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.63700	6.64100			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.01300	7.01600			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.34400	7.34700			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.60500	7.60500			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			311.33500	311.98400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.51200	317.17200			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.02600	8.01700		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,430.00000	3,387,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		53.00000	53,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,392.00000	2,351,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		153.00000	155,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,517.00000	4,475,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		16.00000	16,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		386.00000	391,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,472.00000	1,435,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,544.00000	2,579,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		88.00000	81,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.10900	8.09900		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,440.00000	2,405,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		667.00000	676,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,601.00000	2,565,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		609.00000	617,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,284.00000	2,250,000	4.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		730.00000	741,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,048.00000	3,081,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		336.00000	324,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.16800	8.15700		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,105.00000	1,083,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,201.00000	2,225,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,198.00000	1,176,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,080.00000	2,104,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,015.00000	994,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,325.00000	2,351,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.01900	8.97900		10.00	0.00	0	20,749.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,300.00000	3,024,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		821.00000	916,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		867.00000	741,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,027.00000	3,272,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,988.00000	6,637,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		144.00000	164,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,982.00000	8,619,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		52.00000	61,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,866.00000	1,660,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,671.00000	1,836,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,902.00000	5,214,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		313.00000	254,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.08500	9.04400		10.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	04/11/2010	Bond Future	9.25	Call		4,272.00000	4,038,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,409.00000	2,550,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,544.00000	4,302,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,236.00000	2,368,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,003.00000	3,777,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,588.00000	2,736,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,715.00000	4,941,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,974.00000	1,826,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.13700	9.09400		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,575.00000	3,382,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,429.00000	4,623,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,805.00000	3,605,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,203.00000	4,391,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,353.00000	3,168,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,665.00000	4,867,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.91500	7.90600		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,955.00000	3,921,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		5.00000	4,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.99400	7.98300		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,230.00000	2,198,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		436.00000	443,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,363.00000	2,330,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		398.00000	403,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,100.00000	2,069,000	4.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		478.00000	486,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.04400	8.03300		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,186.00000	1,166,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,296.00000	1,312,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,276.00000	1,254,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,220.00000	1,234,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,101.00000	1,081,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,377.00000	1,393,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.65000	8.64100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,201.00000	3,155,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		123.00000	123,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.73900	8.73000		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,287.00000	3,249,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		731.00000	738,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,469.00000	3,431,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		671.00000	678,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,108.00000	3,071,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		794.00000	802,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.81000	8.80000		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,374.00000	1,350,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,840.00000	2,865,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,481.00000	1,456,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,701.00000	2,725,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,272.00000	1,250,000	6.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		2,986.00000	3,012,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.75800	8.74800		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,016.00000	2,962,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		218.00000	221,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		913.00000	877,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,186.00000	1,207,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,054.00000	1,016,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		1,043.00000	1,061,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		3,042.00000	3,087,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		159.00000	147,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.83900	8.82900		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,225.00000	3,181,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		930.00000	942,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,418.00000	3,373,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		856.00000	866,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,040.00000	2,997,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,014.00000	1,027,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.90200	8.89200		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,349.00000	1,325,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,495.00000	3,525,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,459.00000	1,434,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,328.00000	3,357,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,246.00000	1,223,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,670.00000	3,701,000	7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future			7.82100	7.80100		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,454.00000	3,395,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.90500	7.88300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,950.00000	1,901,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		271.00000	282,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,060.00000	2,009,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		246.00000	256,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,843.00000	1,794,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		298.00000	310,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.95700	7.93300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,055.00000	1,021,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		884.00000	911,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,126.00000	1,091,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		828.00000	854,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		987.00000	953,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		944.00000	971,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.79500	8.77600		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,248.00000	4,140,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		87.00000	92,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,985.00000	2,884,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		232.00000	244,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,318.00000	3,415,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		132.00000	116,000	7.36	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.86800	8.84700		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,339.00000	3,250,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,041.00000	1,073,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,538.00000	3,447,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		960.00000	990,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,145.00000	3,058,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,128.00000	1,162,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.92400	8.90300		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,983.00000	1,924,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,857.00000	2,917,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,122.00000	2,061,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,709.00000	2,767,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,849.00000	1,792,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,011.00000	3,073,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.86200	8.83200		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,105.00000	3,932,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		115.00000	126,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.93300	8.90300		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,270.00000	3,144,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,205.00000	1,260,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,470.00000	3,341,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,113.00000	1,165,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,074.00000	2,952,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,303.00000	1,362,000	9.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future			8.98900	8.95700		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,972.00000	1,885,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,213.00000	3,316,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,113.00000	2,022,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,052.00000	3,151,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,837.00000	1,754,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,381.00000	3,488,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.96000	8.91000		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		916.00000	766,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,184.00000	2,423,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.01000	8.95800		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,848.00000	2,628,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,524.00000	2,705,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,058.00000	2,829,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,351.00000	2,523,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,646.00000	2,435,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,708.00000	2,898,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.04800	8.99500		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,373.00000	3,158,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,335.00000	3,525,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,579.00000	3,356,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,158.00000	3,341,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,174.00000	2,966,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,521.00000	3,719,000	13.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/08/2010	Index Future			316.45400	316.90700			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.71600	322.17600			0.00	0	0.00
Total for Derivatives :										946,505,775.10	14,004	483,624.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.91000	6.89500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.98000	7.97000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.98000	8.94000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.87000	7.85500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.60000	8.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.70500	8.70000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.77000	7.75500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.75500	8.73000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.82500	8.79000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.93500	8.88000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Grand Total:							946,505,775.10	14,004	483,624.00