



# Daily MTM Report

Daily summary for: 23/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.66540	7.65590		16.33	26,177,341.00	3,415	211,957.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,194.00000	8,185,000	41.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,194.00000	6,185,000	35.32	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	28.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,194.00000	4,185,000	28.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		10.00000	9,000	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,204.00000	2,194,000	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		824.00000	833,000	16.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		18.00000	18,000	16.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,807.00000	1,816,000	22.02	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	22.02	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,806.00000	2,815,000	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,806.00000	3,815,000	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,144.00000	8,135,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,144.00000	6,135,000	35.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,144.00000	4,135,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		11.00000	10,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,155.00000	2,145,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		180.00000	188,000	17.08	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		324.00000	323,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		870.00000	880,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		14.00000	15,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,857.00000	1,866,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,856.00000	2,865,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,856.00000	3,865,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		165.00000	172,000	17.32	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		359.00000	357,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,244.00000	8,235,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,244.00000	6,235,000	35.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,244.00000	4,235,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		9.00000	8,000	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,253.00000	2,243,000	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		151.00000	158,000	17.57	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		395.00000	393,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		778.00000	787,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		22.00000	22,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,757.00000	1,767,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	2,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,756.00000	2,765,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,756.00000	3,765,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,294.00000	8,285,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,294.00000	6,285,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,294.00000	4,285,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		8.00000	8,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,302.00000	2,293,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		139.00000	145,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		433.00000	430,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		733.00000	742,000	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		27.00000	27,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,707.00000	1,717,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	2,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,706.00000	2,715,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,706.00000	3,715,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,394.00000	8,385,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,394.00000	6,385,000	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,394.00000	4,385,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		7.00000	6,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,401.00000	2,391,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		117.00000	122,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		511.00000	507,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		646.00000	655,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		40.00000	40,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,608.00000	1,617,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,606.00000	2,615,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,606.00000	3,615,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,444.00000	8,435,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,444.00000	6,435,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,444.00000	4,435,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		6.00000	6,000	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,450.00000	2,441,000	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		107.00000	112,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		551.00000	547,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		604.00000	613,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		48.00000	48,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,558.00000	1,567,000	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,556.00000	2,565,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,556.00000	3,565,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,494.00000	8,485,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,494.00000	6,485,000	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,494.00000	4,485,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		6.00000	5,000	26.78	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		2,500.00000	2,490,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		99.00000	103,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		593.00000	588,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		563.00000	572,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		57.00000	57,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,508.00000	1,517,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,506.00000	2,515,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,506.00000	3,515,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,644.00000	8,635,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,644.00000	6,635,000	36.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,644.00000	4,635,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		4.00000	4,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,648.00000	2,639,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		448.00000	458,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		92.00000	93,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,359.00000	1,368,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,356.00000	2,366,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	24.30	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	13/09/2010	Foreign Exchange Future	4.30	Call		3,356.00000	3,365,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,594.00000	8,585,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,594.00000	6,585,000	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,594.00000	4,585,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		5.00000	4,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,599.00000	2,589,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		84.00000	87,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		678.00000	672,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		485.00000	494,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		79.00000	79,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,409.00000	1,418,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,406.00000	2,416,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,406.00000	3,415,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,744.00000	8,735,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,744.00000	6,735,000	37.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.68	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		4,744.00000	4,735,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,747.00000	2,738,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		66.00000	68,000	20.06	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		810.00000	803,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		379.00000	388,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		123.00000	123,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,260.00000	1,269,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		4.00000	4,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,256.00000	2,266,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,256.00000	3,265,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		77.00000	80,000	19.56	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		721.00000	715,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,044.00000	8,035,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,044.00000	6,035,000	34.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,044.00000	4,035,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		13.00000	12,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,057.00000	2,047,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		215.00000	224,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		259.00000	259,000	16.58	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		965.00000	974,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		9.00000	9,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,957.00000	1,966,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,956.00000	2,965,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,956.00000	3,965,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,094.00000	8,085,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,094.00000	6,085,000	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,094.00000	4,085,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		12.00000	11,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,106.00000	2,096,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		197.00000	205,000	16.83	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		291.00000	290,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		917.00000	927,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		11.00000	12,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,907.00000	1,916,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,906.00000	2,915,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,906.00000	3,915,000	20.09	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	3.75	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,344.00000	8,335,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,344.00000	6,335,000	35.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,344.00000	4,335,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		7.00000	7,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,351.00000	2,342,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		127.00000	133,000	18.07	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		471.00000	468,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		689.00000	698,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		33.00000	33,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,657.00000	1,667,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	2,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,656.00000	2,665,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,656.00000	3,665,000	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,544.00000	8,535,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,544.00000	6,535,000	36.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,544.00000	4,535,000	30.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		5.00000	5,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,549.00000	2,540,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		91.00000	95,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		635.00000	630,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		523.00000	533,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		67.00000	68,000	16.27	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,458.00000	1,468,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	3,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,456.00000	2,465,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,456.00000	3,465,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,694.00000	8,685,000	41.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,694.00000	6,685,000	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,694.00000	4,685,000	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,698.00000	2,689,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		71.00000	74,000	19.81	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		765.00000	759,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		412.00000	422,000	16.29	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		106.00000	107,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,309.00000	1,319,000	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	4,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,306.00000	2,316,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,306.00000	3,315,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		20.00000	20,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,664.00000	1,655,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		24.00000	24,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,518.00000	1,509,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		946.00000	939,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		52.00000	54,000	20.80	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,086.00000	1,078,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		42.00000	43,000	21.55	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		25.00000	25,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,469.00000	1,460,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		28.00000	28,000	23.04	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,372.00000	1,363,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		49.00000	50,000	21.05	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		993.00000	985,000	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		204.00000	205,000	16.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		260.00000	270,000	16.32	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		235.00000	244,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		229.00000	229,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		901.00000	893,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		57.00000	58,000	20.56	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			7.77700	7.76750		16.81	7,777.00	1	23,885.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,183.00000	8,173,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,184.00000	6,174,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	11,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,195.00000	4,184,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		54.00000	53,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,237.00000	2,226,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		292.00000	300,000	17.60	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		475.00000	473,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		879.00000	887,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		62.00000	60,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,825.00000	1,834,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,819.00000	2,828,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,818.00000	3,827,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		159.00000	163,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		942.00000	936,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,233.00000	8,223,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,234.00000	6,224,000	28.31	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		12.00000	11,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,245.00000	4,234,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		52.00000	51,000	25.26	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,285.00000	2,274,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		838.00000	846,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		71.00000	69,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,775.00000	1,784,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	7,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,769.00000	2,778,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,768.00000	3,777,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,283.00000	8,273,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,284.00000	6,274,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	10,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,294.00000	4,283,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		49.00000	49,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,332.00000	2,322,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		263.00000	269,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		546.00000	542,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		799.00000	807,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		82.00000	80,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,726.00000	1,735,000	18.59	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		9.00000	8,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,719.00000	2,728,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,718.00000	3,727,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,333.00000	8,323,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,334.00000	6,324,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	9,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,343.00000	4,332,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		48.00000	47,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,381.00000	2,370,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		249.00000	255,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		582.00000	578,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		760.00000	768,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		93.00000	91,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,677.00000	1,686,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	9,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,669.00000	2,678,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,668.00000	3,677,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		277.00000	284,000	17.79	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		510.00000	507,000	17.79	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	16.15	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,383.00000	8,373,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,384.00000	6,374,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		9.00000	9,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,392.00000	4,382,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		46.00000	45,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,429.00000	2,418,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		237.00000	242,000	18.38	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		620.00000	615,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		722.00000	730,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		105.00000	103,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,628.00000	1,637,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	10,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,619.00000	2,629,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,618.00000	3,627,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,433.00000	8,423,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,434.00000	6,424,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	8,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,442.00000	4,431,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		44.00000	43,000	25.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,477.00000	2,466,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		225.00000	230,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		658.00000	653,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		686.00000	694,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		119.00000	117,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,579.00000	1,588,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	11,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,569.00000	2,579,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,568.00000	3,577,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,483.00000	8,473,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,484.00000	6,474,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	8,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,491.00000	4,481,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		42.00000	41,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,525.00000	2,514,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		214.00000	219,000	18.78	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		697.00000	692,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		651.00000	659,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		134.00000	132,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,530.00000	1,539,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	12,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,519.00000	2,529,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,518.00000	3,527,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,683.00000	8,673,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,684.00000	6,674,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		6.00000	6,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,689.00000	4,679,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		36.00000	35,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,719.00000	2,708,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		175.00000	179,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		858.00000	852,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		521.00000	530,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		204.00000	203,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,336.00000	1,345,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		19.00000	18,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,320.00000	2,330,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,318.00000	3,327,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,633.00000	8,623,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,634.00000	6,624,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	6,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,640.00000	4,629,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		38.00000	37,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,671.00000	2,660,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		184.00000	188,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		817.00000	811,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		552.00000	560,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		185.00000	183,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,384.00000	1,393,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		17.00000	16,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,370.00000	2,379,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,368.00000	3,377,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		152.00000	155,000	20.15	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		985.00000	978,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,733.00000	8,723,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,734.00000	6,724,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	5,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,739.00000	4,728,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		35.00000	34,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,768.00000	2,757,000	26.43	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	8.50	Call		167.00000	171,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		900.00000	894,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		492.00000	500,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		225.00000	223,000	16.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,288.00000	1,296,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		21.00000	19,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,271.00000	2,280,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,268.00000	3,277,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		203.00000	208,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		736.00000	731,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,083.00000	8,073,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,084.00000	6,074,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	13,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,097.00000	4,086,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		58.00000	58,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,141.00000	2,131,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		326.00000	334,000	17.20	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		409.00000	407,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		963.00000	971,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		46.00000	44,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,923.00000	1,933,000	19.54	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	5.85	Put		6.00000	6,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,918.00000	2,928,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,918.00000	3,927,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,133.00000	8,123,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,134.00000	6,124,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	12,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,146.00000	4,135,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		56.00000	55,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,189.00000	2,178,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		308.00000	316,000	17.40	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		441.00000	439,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		920.00000	928,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		53.00000	51,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,874.00000	1,883,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,868.00000	2,878,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,868.00000	3,877,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,533.00000	8,523,000	30.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,534.00000	6,524,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		8.00000	7,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,541.00000	4,530,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		41.00000	40,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,574.00000	2,563,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		617.00000	625,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		150.00000	148,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,481.00000	1,490,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		14.00000	13,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,470.00000	2,479,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,468.00000	3,477,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,583.00000	8,573,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,584.00000	6,574,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	7,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,590.00000	4,580,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		39.00000	38,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,622.00000	2,611,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		193.00000	198,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		776.00000	771,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		584.00000	592,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		167.00000	165,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,433.00000	1,442,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	15,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,420.00000	2,429,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,418.00000	3,427,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,283.00000	7,273,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	2,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,286.00000	5,275,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		24.00000	23,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,307.00000	3,296,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		103.00000	104,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,386.00000	1,377,000	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,718.00000	4,727,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,432.00000	1,423,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		99.00000	100,000	22.12	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		74.00000	74,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,807.00000	1,797,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		92.00000	93,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,525.00000	1,516,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		72.00000	72,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,855.00000	1,845,000	23.89	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	7.80	Call		344.00000	352,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		377.00000	375,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.88620	7.87770		17.10	0.00	0	750.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		411.00000	419,000	17.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		533.00000	533,000	17.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		395.00000	402,000	17.75	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		567.00000	566,000	17.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		428.00000	436,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		500.00000	500,000	17.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		899.00000	896,000	19.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		277.00000	282,000	19.22	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,705.00000	2,695,000	25.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		83.00000	81,000	25.14	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.99630	7.98860		17.42	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		807.00000	814,000	16.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		268.00000	268,000	16.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		778.00000	786,000	16.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		289.00000	290,000	16.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		837.00000	844,000	16.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		248.00000	248,000	16.17	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.41670	11.32670		14.71	1,312,920.50	115	19,530.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		57.00000	63,000	19.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,530.00000	1,446,000	19.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		63.00000	69,000	19.55	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,436.00000	1,352,000	19.55	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		60.00000	66,000	19.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,483.00000	1,399,000	19.73	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.58430	11.49360		15.46	0.00	0	11,907.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		358.00000	382,000	16.28	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		764.00000	698,000	16.28	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		729.00000	663,000	16.14	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		373.00000	397,000	16.14	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.74810	11.65800		15.75	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		580.00000	608,000	15.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		722.00000	660,000	15.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		563.00000	590,000	15.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		755.00000	692,000	15.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		598.00000	627,000	15.75	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		690.00000	629,000	15.75	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08460		18.01	0.00	0	10.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		405.00000	437,000	19.41	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		235.00000	207,000	19.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08660	0.08600		22.36	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		501.00000	526,000	20.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		501.00000	466,000	20.94	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		238.00000	248,000	24.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,238.00000	1,188,000	24.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,090.00000	1,142,000	18.52	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		90.00000	82,000	18.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.38740	9.40870		13.53	6,843,414.60	729	18,204.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		11.00000	9,000	22.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,267.00000	2,287,000	22.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		69.00000	63,000	17.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		860.00000	876,000	17.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,137.00000	1,154,000	18.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		46.00000	41,000	18.49	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		684.00000	699,000	16.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		93.00000	86,000	16.23	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		518.00000	532,000	15.33	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		127.00000	119,000	15.33	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		299.00000	285,000	13.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		190.00000	198,000	13.53	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.53170	9.55250		14.49	0.00	0	5,987.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,648.00000	10,668,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,648.00000	8,668,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,649.00000	6,669,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		9.00000	9,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,657.00000	4,677,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		46.00000	44,000	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,694.00000	2,712,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		93.00000	90,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,741.00000	1,758,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		202.00000	197,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		850.00000	865,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		564.00000	553,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		212.00000	221,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,378.00000	1,358,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		26.00000	26,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		52.00000	49,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,550.00000	2,567,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,698.00000	10,718,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,698.00000	8,718,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,699.00000	6,719,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		9.00000	8,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,707.00000	4,726,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		45.00000	43,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,743.00000	2,761,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		90.00000	87,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,788.00000	1,805,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		193.00000	188,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		891.00000	906,000	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		534.00000	523,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		232.00000	241,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,330.00000	1,310,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		28.00000	28,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,398.00000	11,418,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,398.00000	9,418,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,399.00000	7,419,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		3.00000	3,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,401.00000	5,421,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		28.00000	27,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,426.00000	3,445,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		55.00000	53,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,453.00000	2,471,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		110.00000	107,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,508.00000	1,525,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		255.00000	249,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		653.00000	667,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		730.00000	716,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		128.00000	134,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,298.00000	11,318,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	27.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,298.00000	9,318,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,299.00000	7,319,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	4,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,302.00000	5,322,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		30.00000	29,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,328.00000	3,347,000	24.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		60.00000	57,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,358.00000	2,375,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		119.00000	115,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,417.00000	1,433,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		281.00000	274,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		579.00000	592,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		804.00000	789,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		102.00000	107,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,448.00000	10,468,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,448.00000	8,468,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,449.00000	6,469,000	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		12.00000	11,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,460.00000	4,479,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		53.00000	51,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,501.00000	2,519,000	22.62	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	11.00	Call		107.00000	103,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,555.00000	1,571,000	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		243.00000	237,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		691.00000	705,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		695.00000	681,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		143.00000	149,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,570.00000	1,550,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		18.00000	18,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,548.00000	10,568,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,548.00000	8,568,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,549.00000	6,569,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		10.00000	10,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,558.00000	4,578,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		50.00000	48,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,598.00000	2,616,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		100.00000	96,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,648.00000	1,664,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		221.00000	216,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		769.00000	784,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		627.00000	615,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		175.00000	183,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,474.00000	1,454,000	14.95	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		22.00000	22,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,848.00000	10,868,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,848.00000	8,868,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,849.00000	6,869,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		7.00000	7,000	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,855.00000	4,875,000	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		40.00000	38,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,888.00000	2,906,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		82.00000	79,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,930.00000	1,947,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		170.00000	165,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,018.00000	1,033,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		452.00000	442,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		300.00000	310,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,188.00000	1,169,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		36.00000	37,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,998.00000	11,018,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,998.00000	9,018,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,999.00000	7,019,000	26.43	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	14.55	Call		6.00000	6,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,004.00000	5,024,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		36.00000	35,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,034.00000	3,053,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		75.00000	72,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,073.00000	2,090,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		150.00000	145,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,148.00000	1,163,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		379.00000	370,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		377.00000	388,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,048.00000	1,031,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		46.00000	49,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,298.00000	10,318,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,298.00000	8,318,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,299.00000	6,319,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		14.00000	13,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,312.00000	4,331,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,716.00000	1,696,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	14,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,348.00000	10,368,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.87	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,348.00000	8,368,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,349.00000	6,369,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		13.00000	13,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,361.00000	4,381,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		58.00000	55,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,406.00000	2,423,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		114.00000	111,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,462.00000	1,479,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		267.00000	261,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		615.00000	629,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		767.00000	752,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		115.00000	120,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,668.00000	1,647,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	15,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,398.00000	10,418,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,398.00000	8,418,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,399.00000	6,419,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		13.00000	12,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,411.00000	4,430,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,619.00000	1,598,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		17.00000	16,000	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		933.00000	948,000	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		185.00000	180,000	17.16	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.67300	9.69460		14.94	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		446.00000	442,000	15.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		551.00000	569,000	15.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		430.00000	426,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		585.00000	603,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		464.00000	459,000	15.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		519.00000	536,000	15.09	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			349.50100	350.21000			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.16100	319.71400			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.46900	325.03100			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.60360	6.66060		12.99	264,144.00	40	9,721.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		87.00000	71,000	14.29	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		326.00000	367,000	14.29	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.62920	6.68520		13.83	0.00	0	8,256.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		184.00000	162,000	14.90	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		399.00000	433,000	14.90	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		435.00000	471,000	15.12	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		170.00000	150,000	15.12	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.65300	6.70760		14.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		329.00000	299,000	14.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		321.00000	346,000	14.21	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		308.00000	281,000	14.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		350.00000	378,000	14.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		351.00000	320,000	14.11	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		293.00000	317,000	14.11	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.33270	7.49260		9.72	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		134.00000	80,000	10.59	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		141.00000	247,000	10.59	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.43240	7.59210		11.46	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		194.00000	141,000	12.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		302.00000	409,000	12.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		178.00000	128,000	12.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		336.00000	446,000	12.31	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		212.00000	155,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		270.00000	373,000	12.03	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.20400	141.37500			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.55200	143.72600			0.00	0	0.00
GOVI On	05/08/2010	GOVI			320.49100	321.04600		6.57	3,204,910.00	1	327.00
GOVI On	05/08/2010	GOVI	315.60	Call		63,970.00000	59,459,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		9,510.00000	10,549,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			325.82200	326.38500			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		26,150.00000	31,780,000		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		26,250.00000	31,880,000	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		26,050.00000	31,680,000	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				382.51400	382.23200	0.00	0	501.00	
J153	On	31/08/2010	Interest Rate Swap				6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap				8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap				8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap				8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap				8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap				8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap				8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future				7.32900	7.32900	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future				7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future				6.57500	6.55300	0.00	0	1,000.00	
JIBAR F	On	18/08/2010	Jibar Tradeable Future				6.48500	6.46600	0.00	0	1,000.00	
JIBAR F	On	15/09/2010	Jibar Tradeable Future				6.41500	6.39400	0.00	0	1,000.00	
JIBAR F	On	20/10/2010	Jibar Tradeable Future				6.39500	6.38300	0.00	0	0.00	
JIBAR F	On	17/11/2010	Jibar Tradeable Future				6.39500	6.38300	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.39500	6.38400			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.45500	6.45400			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.64500	6.60700			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.95500	6.95800			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.21500	7.20600			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.48500	7.47700			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.52500	7.50500			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			311.51700	312.06000			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.69800	317.25000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.96600	7.94800		4.00	12,825,545.00	100	5,657.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,724.00000	3,641,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		23.00000	25,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,645.00000	2,565,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		82.00000	87,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,831.00000	4,746,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	6,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		247.00000	260,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,658.00000	1,586,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,226.00000	2,298,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		95.00000	82,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.04500	8.02500		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,646.00000	2,576,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		542.00000	561,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,814.00000	2,742,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		491.00000	508,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,482.00000	2,413,000	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		597.00000	618,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,761.00000	2,828,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		380.00000	357,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.10000	8.07900		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,215.00000	1,173,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,980.00000	2,027,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,315.00000	1,272,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,865.00000	1,912,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,119.00000	1,079,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,098.00000	2,148,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.01200	8.99400		10.00	0.00	0	19,126.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,077.00000	2,942,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		737.00000	769,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		704.00000	642,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,004.00000	3,108,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,811.00000	6,648,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		106.00000	110,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,824.00000	8,658,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		34.00000	35,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,652.00000	1,550,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,596.00000	1,661,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,950.00000	5,090,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		222.00000	195,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.07700	9.05900		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		4,099.00000	3,990,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,373.00000	2,429,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,370.00000	4,257,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,199.00000	2,250,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,832.00000	3,727,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,554.00000	2,614,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,717.00000	4,811,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,839.00000	1,769,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.12900	9.11000		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,437.00000	3,347,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,435.00000	4,516,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,664.00000	3,571,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,207.00000	4,285,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,219.00000	3,133,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,675.00000	4,760,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.87600	7.84700		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,170.00000	4,063,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	2,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.95100	7.92000		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,373.00000	2,286,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		358.00000	380,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,511.00000	2,422,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		325.00000	345,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,238.00000	2,153,000	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		395.00000	419,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.99900	7.96600		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,278.00000	1,219,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,165.00000	1,216,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,372.00000	1,310,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,093.00000	1,141,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,188.00000	1,131,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,241.00000	1,294,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.64100	8.60300		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,348.00000	3,163,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		74.00000	85,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.72900	8.68900		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,399.00000	3,245,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		638.00000	684,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,586.00000	3,429,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		583.00000	626,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,216.00000	3,065,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		697.00000	746,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.80100	8.75800		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,422.00000	1,334,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,685.00000	2,805,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,532.00000	1,440,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,548.00000	2,665,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,317.00000	1,233,000	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		2,827.00000	2,951,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.72800	8.70000		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,207.00000	3,060,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		136.00000	148,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		962.00000	873,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		962.00000	1,032,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,115.00000	1,018,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		830.00000	893,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,762.00000	2,897,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		152.00000	127,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.80800	8.77900		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,376.00000	3,255,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		804.00000	844,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,576.00000	3,452,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		736.00000	773,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,185.00000	3,066,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		882.00000	924,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.87100	8.84000		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,417.00000	1,350,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,282.00000	3,382,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,531.00000	1,461,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,119.00000	3,216,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,309.00000	1,245,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,452.00000	3,556,000	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			7.80000	7.76200		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,567.00000	3,455,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.88200	7.84000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,027.00000	1,932,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		229.00000	250,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,139.00000	2,043,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		207.00000	226,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,917.00000	1,824,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		254.00000	277,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.93300	7.88700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,102.00000	1,036,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		813.00000	865,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,176.00000	1,108,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		760.00000	810,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,031.00000	968,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		870.00000	925,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.79600	8.76800		7.75	63,346,019.78	698	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,265.00000	4,105,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		57.00000	63,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,975.00000	2,825,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		175.00000	191,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,240.00000	3,388,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		101.00000	83,000	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			8.86900	8.84000		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,317.00000	3,195,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		978.00000	1,024,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,518.00000	3,393,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		899.00000	942,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,121.00000	3,002,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,063.00000	1,112,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.92600	8.89600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,960.00000	1,878,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,794.00000	2,882,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,100.00000	2,015,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,647.00000	2,733,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,826.00000	1,747,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,948.00000	3,039,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.84400	8.82600		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,106.00000	3,998,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		79.00000	82,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.91500	8.89600		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,244.00000	3,160,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,137.00000	1,168,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,446.00000	3,361,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,047.00000	1,077,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,047.00000	2,965,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,266,000	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			8.97000	8.95100		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,945.00000	1,890,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,150.00000	3,208,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,085.00000	2,029,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,988.00000	3,045,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,810.00000	1,757,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,318.00000	3,378,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.95400	8.94600		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		709.00000	675,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,258.00000	2,286,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.00400	8.99600		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,617.00000	2,576,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,586.00000	2,607,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,820.00000	2,777,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,407.00000	2,425,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,422.00000	2,382,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,777.00000	2,799,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.04300	9.03400		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,161.00000	3,119,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,421.00000	3,448,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,361.00000	3,318,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,239.00000	3,265,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,968.00000	2,927,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,614.00000	3,641,000	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			316.63600	317.18300			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.90200	322.45800			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>113,982,071.88</b>	<b>5,099</b>	<b>520,712.00</b>

**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.86500	6.84500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.93000	7.91500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.97500	8.96000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.83500	7.81000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.60000	8.56000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.68500	8.66000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.76000	7.72000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.76000	8.73500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.81000	8.78500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.93000	8.92000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>

Contract Details

Strike Call /  
Put

MTM  
Yield

Previous  
MTM

Premium On  
Option

Volatility

Value

Contracts  
Traded

Open  
Interest

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**Grand Total:**

**113,982,071.88**

**5,099**

**520,712.00**